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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	2025 On 05-February-15			Bond Future	117.85	118.0149	117.8469	118.0149	16.00
13/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
13/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
13/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
13/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1143	1	1143	1	0.00
13/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1163	1	1163	1	0.00
13/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1153	1	1153	1	0.00
13/01/2015	2025 On 07-May-15			Bond Future	119.72	119.8865	119.7155	119.8865	0.00
13/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
13/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
13/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
13/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1285	1	1285	1	0.00
13/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1295	1	1295	1	0.00
13/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1275	1	1275	1	0.00
13/01/2015	2030 On 05-February-15			Bond Future	8.05	100.1716	8.0450	100.1716	3,666.00
13/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	9562	10	9562	10	0.00
13/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	9711	10	9711	10	0.00
13/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	9637	10	9637	10	0.00
13/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2030 On 07-May-15			Bond Future	8.09	101.7524	8.0950	101.7524	0.00
13/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	5413	6	5413	6	0.00
13/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	5335	6	5335	6	0.00
13/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	5257	6	5257	6	0.00
13/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2032 On 05-February-15			Bond Future	8.21	103.8584	8.2057	103.8584	15.00
13/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	2727	3	2727	3	0.00
13/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	2639	3	2639	3	0.00
13/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	2551	3	2551	3	0.00
13/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2032 On 07-May-15			Bond Future	8.26	101.3422	8.2560	101.3422	0.00
13/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	2079	3	2079	3	0.00
13/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	2253	3	2253	3	0.00
13/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	2166	3	2166	3	0.00
13/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2032 On 06-August-15			Bond Future	8.29	103.0792	8.2946	103.0792	0.00
13/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	1893	2	1893	2	0.00
13/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	1806	2	1806	2	0.00
13/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	1719	2	1719	2	0.00
13/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2037 On 05-February-15			Bond Future	8.30	102.8009	8.2997	102.8009	34,604.00
13/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	11167	12	11167	12	0.00
13/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	11251	12	11251	12	0.00
13/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	11082	12	11082	12	0.00
13/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2037 On 07-May-15			Bond Future	8.35	104.4230	8.3490	104.4230	500.00
13/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	6148	7	6148	7	0.00
13/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	6330	7	6330	7	0.00
13/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	6239	7	6239	7	0.00
13/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2037 On 06-August-15			Bond Future	8.39	101.9524	8.3888	101.9524	0.00
13/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	3501	4	3501	4	0.00
13/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	3407	4	3407	4	0.00
13/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	3596	4	3596	4	0.00
13/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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13/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2038 On 05-February-15			Bond Future	126.72	126.7259	126.7179	126.7259	3,741.00
13/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	3708	4	3708	4	0.00
13/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	3718	4	3718	4	0.00
13/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	3728	4	3728	4	0.00
13/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2038 On 07-May-15			Bond Future	128.73	128.7357	128.7271	128.7357	0.00
13/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	1737	2	1737	2	0.00
13/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	1717	2	1717	2	0.00
13/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	1727	2	1727	2	0.00
13/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2044 On 05-February-15			Bond Future	8.42	104.4725	8.4245	104.4725	6,042.00
13/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	6172	7	6172	7	0.00
13/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	6072	7	6072	7	0.00
13/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	5971	7	5971	7	0.00
13/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2044 On 07-May-15			Bond Future	8.47	106.1210	8.4732	106.1210	0.00
13/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	5423	6	5423	6	0.00
13/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	5623	6	5623	6	0.00
13/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	5523	6	5523	6	0.00
13/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2044 On 06-August-15			Bond Future	8.51	103.5542	8.5131	103.5542	0.00
13/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	2419	3	2419	3	0.00
13/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	2628	3	2628	3	0.00
13/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	2523	3	2523	3	0.00

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13/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2046 On 05-February-15			Bond Future	128.08	128.0924	128.0846	128.0924	5,889.00
13/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	4095	4	4095	4	0.00
13/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	4075	4	4075	4	0.00
13/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	4085	4	4085	4	0.00
13/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2046 On 07-May-15			Bond Future	128.75	128.7547	128.7467	128.7547	0.00
13/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1737	2	1737	2	0.00
13/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1747	2	1747	2	0.00
13/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1757	2	1757	2	0.00
13/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2050 On 05-February-15			Bond Future	136.19	136.2017	136.1937	136.2017	2,753.00
13/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	6204	6	6204	6	0.00
13/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	6184	6	6184	6	0.00
13/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	6194	6	6194	6	0.00
13/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2050 On 07-May-15			Bond Future	138.35	138.3616	138.3532	138.3616	0.00
13/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	3343	3	3343	3	0.00
13/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	3363	3	3363	3	0.00
13/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	3353	3	3353	3	0.00
13/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	AL12 On 05-February-15			Index Future	553.76	556.5810	553.7600	556.5810	0.00
13/01/2015	AL12 On 07-May-15			Index Future	562.49	565.3570	562.4910	565.3570	0.00
13/01/2015	AL37 On 05-February-15			Index Future	455.47	455.1870	455.4740	455.1870	116.00
13/01/2015	AL37 On 07-May-15			Index Future	462.66	462.3650	462.6550	462.3650	0.00
13/01/2015	AL7T On 05-February-15			Index Future	544.47	544.3040	544.4680	544.3040	3.00
13/01/2015	AL7T On 07-May-15			Index Future	553.05	552.8870	553.0520	552.8870	0.00
13/01/2015	ALBI On 05-February-15			Index Future	495.83	496.6660	495.8340	496.6660	770.00
13/01/2015	ALBI On 07-May-15			Index Future	503.65	504.4980	503.6510	504.4980	0.00
13/01/2015	ALBI On 06-August-15			Index Future	512.17	513.0430	512.1740	513.0430	0.00
13/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2015	EL28 On 05-February-15			Bond Future	124.79	124.8001	124.7935	124.8001	0.00
13/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
13/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
13/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
13/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	1196	1	1196	1	0.00
13/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	1216	1	1216	1	0.00
13/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	1206	1	1206	1	0.00
13/01/2015	EL28 On 07-May-15			Bond Future	125.26	125.2698	125.2627	125.2698	0.00
13/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	253	0	253	0	0.00
13/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	263	0	263	0	0.00
13/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	273	0	273	0	0.00
13/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	ES33 On 05-February-15			Bond Future	9.12	89.0863	9.1177	89.0863	6,576.00
13/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	6636	7	6636	7	0.00
13/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	6566	7	6566	7	0.00
13/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	6496	7	6496	7	0.00
13/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	ES33 On 07-May-15			Bond Future	9.19	86.7045	9.1910	86.7045	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4121	5	4121	5	0.00
13/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4266	5	4266	5	0.00
13/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4193	5	4193	5	0.00
13/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
13/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
13/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
13/01/2015	ES33 On 06-August-15			Bond Future	9.25	88.1903	9.2536	88.1903	0.00
13/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2604	3	2604	3	0.00
13/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2677	3	2677	3	0.00
13/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2530	3	2530	3	0.00
13/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
13/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
13/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
13/01/2015	GOVI On 05-February-15			GOVI	493.08	493.5910	493.0780	493.5910	442.00
13/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	330880	34	330880	34	0.00
13/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	330680	34	330680	34	0.00
13/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	330780	34	330780	34	0.00
13/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
13/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
13/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
13/01/2015	GOVI On 07-May-15			GOVI	500.85	501.3740	500.8520	501.3740	131.00
13/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	508620	51	508620	51	0.00
13/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	508420	51	508420	51	0.00
13/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	508520	51	508520	51	0.00
13/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
13/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
13/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
13/01/2015	GOVI On 06-August-15			GOVI	509.33	509.8670	509.3280	509.8670	0.00
13/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	93180	10	93180	10	0.00
13/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	93280	10	93280	10	0.00
13/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	93380	10	93380	10	0.00
13/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
13/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
13/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/01/2015	IGOV On 05-February-15			Index Future	224.82	224.7670	224.8230	224.7670	1,093.00
13/01/2015	IGOV On 07-May-15			Index Future	228.39	228.3290	228.3860	228.3290	82.00
13/01/2015	IGOV On 06-August-15			Index Future	232.27	232.2150	232.2700	232.2150	0.00
13/01/2015	ILBI On 05-February-15			Index Future	609.08	608.9260	609.0770	608.9260	159.00
13/01/2015	ILBI On 07-May-15			Index Future	618.94	618.7900	618.9410	618.7900	0.00
13/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
13/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	0.00
13/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.13	93.8600	6.1300	93.8600	0.00
13/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.13	93.8400	6.1300	93.8400	2,850.00
13/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.16	93.8200	6.1600	93.8200	0.00
13/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.18	93.8000	6.1800	93.8000	0.00
13/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.20	93.7800	6.2000	93.7800	5,000.00
13/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.28	93.7100	6.2800	93.7100	0.00
13/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.41	93.5900	6.4100	93.5900	0.00
13/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.54	93.4700	6.5400	93.4700	0.00
13/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.65	93.3600	6.6500	93.3600	0.00
13/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.76	93.2500	6.7600	93.2500	0.00
13/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
13/01/2015	R023 On 05-February-15			Bond Future	7.30	106.0024	7.2992	106.0024	9,167.00
13/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	8402	8	8402	8	0.00
13/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	8456	8	8456	8	0.00
13/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	8347	8	8347	8	0.00
13/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R023 On 07-May-15			Bond Future	7.34	103.7511	7.3368	103.7511	0.00
13/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	4805	5	4805	5	0.00
13/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	4907	5	4907	5	0.00
13/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	4856	5	4856	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	156	0	156	0	0.00
13/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	151	0	151	0	0.00
13/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	161	0	161	0	0.00
13/01/2015	R023 On 06-August-15			Bond Future	7.36	105.5286	7.3558	105.5286	0.00
13/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	5368	5	5368	5	0.00
13/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	9416	9	9416	9	0.00
13/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	5415	5	5415	5	0.00
13/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	5461	5	5461	5	0.00
13/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	399	0	399	0	0.00
13/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	384	0	384	0	0.00
13/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	391	0	391	0	0.00
13/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	56	0	56	0	911.00
13/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
13/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
13/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
13/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
13/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R186 On 05-February-15			Bond Future	7.59	123.9956	7.5887	123.9956	28,599.00
13/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	9750	10	9750	10	0.00
13/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	9829	10	9829	10	0.00
13/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	11708	12	11708	12	0.00
13/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	9671	10	9671	10	0.00
13/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	7337	7	7337	7	0.00
13/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	7744	8	7744	8	0.00
13/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	3643	4	3643	4	0.00
13/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	4047	4	4047	4	0.00
13/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
13/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	62	0	62	0	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	40	0	40	0	6,500.00
13/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	1	0	1	0	0.00
13/01/2015	R186 On 07-May-15			Bond Future	7.63	125.9520	7.6316	125.9520	170.00
13/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	5735	6	5735	6	0.00
13/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	5803	6	5803	6	0.00
13/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	5666	6	5666	6	0.00
13/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	2977	3	2977	3	0.00
13/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	492	0	492	0	0.00
13/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	506	1	506	1	0.00
13/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	520	1	520	1	0.00
13/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	1522	2	1522	2	300.00
13/01/2015	R186 On 06-August-15			Bond Future	7.66	122.8098	7.6593	122.8098	0.00
13/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	4601	5	4601	5	0.00
13/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	4655	5	4655	5	0.00
13/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	4547	5	4547	5	0.00
13/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	10331	10	10331	10	0.00
13/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	1764	2	1764	2	0.00
13/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	1707	2	1707	2	0.00
13/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	325	0	325	0	2,500.00
13/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	1735	2	1735	2	0.00
13/01/2015	R186 On 05-November-15			Bond Future	7.67	125.0182	7.6695	125.0182	0.00
13/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	6338	6	6338	6	0.00
13/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	6452	6	6452	6	0.00
13/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	6395	6	6395	6	0.00
13/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	11052	11	11052	11	0.00
13/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	1645	2	1645	2	0.00
13/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	535	1	535	1	2,600.00
13/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	1622	2	1622	2	0.00
13/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	1668	2	1668	2	0.00
13/01/2015	R197 On 05-February-15			Bond Future	286.45	286.0514	286.4525	286.0514	898.00
13/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	2548	3	2548	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	2558	3	2558	3	0.00
13/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	2538	3	2538	3	0.00
13/01/2015	R197 On 07-May-15			Bond Future	290.99	290.5878	290.9944	290.5878	0.00
13/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3016	3	3016	3	0.00
13/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3006	3	3006	3	0.00
13/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	2996	3	2996	3	0.00
13/01/2015	R202 On 05-February-15			Bond Future	236.86	236.8776	236.8629	236.8776	50,884.00
13/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3873	4	3873	4	0.00
13/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3853	4	3853	4	0.00
13/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3863	4	3863	4	0.00
13/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R202 On 07-May-15			Bond Future	240.62	240.6345	240.6187	240.6345	0.00
13/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	2119	2	2119	2	0.00
13/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	2129	2	2129	2	0.00
13/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	2109	2	2109	2	0.00
13/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R203 On 05-February-15			Bond Future	6.52	107.4547	6.5235	107.4547	14,991.00
13/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	2764	3	2764	3	55.00
13/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4287	4	4287	4	0.00
13/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4310	4	4310	4	0.00
13/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4264	4	4264	4	0.00
13/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R203 On 07-May-15			Bond Future	6.54	104.9839	6.5390	104.9839	0.00
13/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	1590	2	1590	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	1609	2	1609	2	0.00
13/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	1570	2	1570	2	0.00
13/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	46	0	46	0	0.00
13/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	45	0	45	0	0.00
13/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	48	0	48	0	0.00
13/01/2015	R203 On 06-August-15			Bond Future	6.49	106.7829	6.4908	106.7829	0.00
13/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	845	1	845	1	0.00
13/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	857	1	857	1	0.00
13/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	870	1	870	1	0.00
13/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	348	0	348	0	0.00
13/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	342	0	342	0	0.00
13/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	355	0	355	0	0.00
13/01/2015	R204 On 05-February-15			Bond Future	6.79	105.1581	6.7889	105.1581	10,492.00
13/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	4868	5	4868	5	0.00
13/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	4835	5	4835	5	0.00
13/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	4900	5	4900	5	0.00
13/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R204 On 07-May-15			Bond Future	6.82	106.8172	6.8234	106.8172	100.00
13/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	2224	2	2224	2	0.00
13/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	2280	2	2280	2	0.00
13/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	2252	2	2252	2	0.00
13/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	101	0	101	0	0.00
13/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	98	0	98	0	0.00
13/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	94	0	94	0	0.00
13/01/2015	R204 On 06-August-15			Bond Future	6.82	104.6090	6.8210	104.6090	0.00
13/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	4694	5	4694	5	0.00
13/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	2892	3	2892	3	0.00
13/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	2943	3	2943	3	0.00
13/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	2917	3	2917	3	0.00
13/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	27	0	27	0	699.00
13/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	157	0	157	0	0.00
13/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	160	0	160	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	153	0	153	0	0.00
13/01/2015	R207 On 05-February-15			Bond Future	6.97	101.5998	6.9697	101.5998	36,436.00
13/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	6103	6	6103	6	0.00
13/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	6141	6	6141	6	0.00
13/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	6064	6	6064	6	0.00
13/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R207 On 07-May-15			Bond Future	7.01	103.2028	7.0108	103.2028	0.00
13/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	4776	5	4776	5	0.00
13/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	2915	3	2915	3	66.00
13/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	4813	5	4813	5	0.00
13/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	4740	5	4740	5	0.00
13/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	18	0	18	0	0.00
13/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	17	0	17	0	0.00
13/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	119	0	119	0	0.00
13/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	18	0	18	0	0.00
13/01/2015	R207 On 06-August-15			Bond Future	7.02	101.3269	7.0234	101.3269	0.00
13/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	2991	3	2991	3	0.00
13/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	3051	3	3051	3	0.00
13/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	3021	3	3021	3	0.00
13/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	2201	2	2201	2	70.00
13/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	335	0	335	0	0.00
13/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	329	0	329	0	0.00
13/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	322	0	322	0	0.00
13/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	573	1	573	1	0.00
13/01/2015	R207 On 05-November-15			Bond Future	7.00	103.1490	6.9970	103.1490	0.00
13/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	3139	3	3139	3	0.00
13/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	3193	3	3193	3	0.00
13/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	3166	3	3166	3	0.00
13/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	2343	2	2343	2	53.00
13/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	513	1	513	1	0.00
13/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	802	1	802	1	0.00
13/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	497	1	497	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	505	1	505	1	0.00
13/01/2015	R208 On 05-February-15			Bond Future	7.10	100.6190	7.0987	100.6190	50,770.00
13/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	6481	6	6481	6	0.00
13/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	6570	6	6570	6	0.00
13/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	6525	6	6525	6	0.00
13/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R208 On 07-May-15			Bond Future	7.14	98.8071	7.1362	98.8071	0.00
13/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	4000	4	4000	4	0.00
13/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	4083	4	4083	4	0.00
13/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	4042	4	4042	4	0.00
13/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	96	0	96	0	0.00
13/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	90	0	90	0	0.00
13/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	93	0	93	0	0.00
13/01/2015	R208 On 06-August-15			Bond Future	7.15	100.5004	7.1506	100.5004	0.00
13/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	4064	4	4064	4	0.00
13/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	4027	4	4027	4	0.00
13/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	4101	4	4101	4	0.00
13/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	7371	7	7371	7	0.00
13/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	319	0	319	0	0.00
13/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	39	0	39	0	198.00
13/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	313	0	313	0	0.00
13/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	306	0	306	0	0.00
13/01/2015	R208 On 05-November-15			Bond Future	7.14	98.9046	7.1386	98.9046	0.00
13/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	5881	6	5881	6	0.00
13/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	3374	3	3374	3	0.00
13/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	3405	3	3405	3	0.00
13/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	3343	3	3343	3	0.00
13/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	233	0	233	0	2,200.00
13/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	749	1	749	1	0.00
13/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	738	1	738	1	0.00
13/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	760	1	760	1	0.00
13/01/2015	R209 On 05-February-15			Bond Future	8.21	83.1494	8.2137	83.1494	19,091.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	8164	9	8164	9	0.00
13/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	8092	9	8092	9	0.00
13/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	6260	7	6260	7	0.00
13/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	8020	8	8020	8	0.00
13/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	3	0	3	0	0.00
13/01/2015	R209 On 07-May-15			Bond Future	8.26	81.3137	8.2572	81.3137	0.00
13/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	6349	7	6349	7	0.00
13/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	6285	7	6285	7	0.00
13/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	6221	7	6221	7	0.00
13/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	410	0	410	0	0.00
13/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	421	0	421	0	0.00
13/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	400	0	400	0	0.00
13/01/2015	R209 On 06-August-15			Bond Future	8.29	82.7073	8.2905	82.7073	0.00
13/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	12033	12	12033	12	0.00
13/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	6631	7	6631	7	0.00
13/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	6688	7	6688	7	0.00
13/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	6573	7	6573	7	0.00
13/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	1050	1	1050	1	0.00
13/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	190	0	190	0	2,914.00
13/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	1032	1	1032	1	0.00
13/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	1067	1	1067	1	0.00
13/01/2015	R210 On 05-February-15			Bond Future	177.22	177.2346	177.2235	177.2346	628.00
13/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	2234	2	2234	2	0.00
13/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	2214	2	2214	2	0.00
13/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	2224	2	2224	2	0.00
13/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R210 On 07-May-15			Bond Future	177.96	177.9702	177.9585	177.9702	0.00
13/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	958	1	958	1	0.00
13/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	968	1	968	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	948	1	948	1	0.00
13/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R211 On 05-February-15			Bond Future	131.12	131.1304	131.1204	131.1304	1,120.00
13/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	1880	2	1880	2	0.00
13/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	1870	2	1870	2	0.00
13/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	1890	2	1890	2	0.00
13/01/2015	R211 On 07-May-15			Bond Future	133.20	133.2100	133.1995	133.2100	0.00
13/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	1801	2	1801	2	0.00
13/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	1811	2	1811	2	0.00
13/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	1791	2	1791	2	0.00
13/01/2015	R212 On 05-February-15			Bond Future	137.22	137.1391	137.2184	137.1391	1,621.00
13/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	772	1	772	1	0.00
13/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	792	1	792	1	0.00
13/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	782	1	782	1	0.00
13/01/2015	R212 On 07-May-15			Bond Future	139.39	139.3141	139.3942	139.3141	0.00
13/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
13/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	1606	2	1606	2	0.00
13/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	1616	2	1616	2	0.00
13/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	1596	2	1596	2	0.00
13/01/2015	R213 On 05-February-15			Bond Future	8.08	93.8578	8.0801	93.8578	20,708.00
13/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	9009	9	9009	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	9080	9	9080	9	0.00
13/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	8937	9	8937	9	0.00
13/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R213 On 07-May-15			Bond Future	8.13	91.7947	8.1251	91.7947	0.00
13/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	5389	6	5389	6	0.00
13/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	5513	6	5513	6	0.00
13/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	5451	6	5451	6	0.00
13/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	531	0	531	0	0.00
13/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	518	0	518	0	0.00
13/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	545	0	545	0	0.00
13/01/2015	R213 On 06-August-15			Bond Future	8.16	93.3674	8.1588	93.3674	0.00
13/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	4513	5	4513	5	0.00
13/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	4563	5	4563	5	0.00
13/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	4463	5	4463	5	0.00
13/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	1809	2	1809	2	0.00
13/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	1837	2	1837	2	0.00
13/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	1782	2	1782	2	0.00
13/01/2015	R214 On 05-February-15			Bond Future	8.31	84.2993	8.3090	84.2993	13,407.00
13/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	9678	10	9678	10	0.00
13/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	9606	10	9606	10	0.00
13/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	9533	10	9533	10	0.00
13/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R214 On 07-May-15			Bond Future	8.35	82.3384	8.3512	82.3384	0.00
13/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	7004	7	7004	7	0.00
13/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	7070	8	7070	8	0.00
13/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	6937	7	6937	7	0.00
13/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	402	0	402	0	0.00
13/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	392	0	392	0	0.00
13/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	412	0	412	0	0.00
13/01/2015	R214 On 06-August-15			Bond Future	8.38	83.7492	8.3841	83.7492	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	5029	5	5029	5	0.00
13/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	5082	5	5082	5	0.00
13/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	5136	6	5136	6	0.00
13/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	1997	2	1997	2	0.00
13/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	1967	2	1967	2	0.00
13/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	1939	2	1939	2	0.00
13/01/2015	R248 On 05-February-15			Bond Future	8.40	108.5804	8.3995	108.5804	41,726.00
13/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	11426	12	11426	12	0.00
13/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	11332	12	11332	12	0.00
13/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	11519	12	11519	12	0.00
13/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R248 On 07-May-15			Bond Future	8.44	105.8636	8.4438	105.8636	0.00
13/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	8515	9	8515	9	0.00
13/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	8613	9	8613	9	0.00
13/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	8417	9	8417	9	0.00
13/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R248 On 06-August-15			Bond Future	8.48	107.6774	8.4788	107.6774	0.00
13/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	2877	4	2877	4	0.00
13/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	3092	4	3092	4	0.00
13/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	2985	4	2985	4	0.00
13/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00