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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
14/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	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
14/01/2015	2025 On 05-February-15			Bond Future	117.77	117.8469	117.7718	117.8469	16.00
14/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
14/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
14/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
14/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1218	1	1218	1	0.00
14/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1238	1	1238	1	0.00
14/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1228	1	1228	1	0.00
14/01/2015	2025 On 07-May-15			Bond Future	119.64	119.7155	119.6372	119.7155	0.00
14/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
14/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
14/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
14/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1363	1	1363	1	0.00
14/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1373	1	1373	1	0.00
14/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1353	1	1353	1	0.00
14/01/2015	2030 On 05-February-15			Bond Future	7.95	99.8292	7.9475	99.8292	3,666.00
14/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	10405	10	10405	10	0.00
14/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	10553	10	10553	10	0.00
14/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	10479	10	10479	10	0.00
14/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2030 On 07-May-15			Bond Future	7.99	101.4041	7.9947	101.4041	0.00
14/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	6267	5	6267	5	0.00
14/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	6189	5	6189	5	0.00
14/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	6111	5	6111	5	0.00
14/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2032 On 05-February-15			Bond Future	8.10	103.4016	8.1031	103.4016	15.00
14/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	3671	3	3671	3	0.00
14/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	3583	3	3583	3	0.00
14/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	3495	3	3495	3	0.00
14/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

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14/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2032 On 07-May-15			Bond Future	8.15	100.8778	8.1506	100.8778	0.00
14/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	3036	2	3036	2	0.00
14/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	3211	2	3211	2	0.00
14/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	3124	2	3124	2	0.00
14/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2032 On 06-August-15			Bond Future	8.19	102.6052	8.1862	102.6052	0.00
14/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	2866	2	2866	2	0.00
14/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	2779	2	2779	2	0.00
14/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	2693	2	2693	2	0.00
14/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2037 On 05-February-15			Bond Future	8.20	102.2395	8.2023	102.2395	34,604.00
14/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	12166	11	12166	11	0.00
14/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	12251	11	12251	11	0.00
14/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	12081	11	12081	11	0.00
14/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2037 On 07-May-15			Bond Future	8.25	103.8526	8.2491	103.8526	500.00
14/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	7161	6	7161	6	0.00
14/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	7343	6	7343	6	0.00
14/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	7252	6	7252	6	0.00
14/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2037 On 06-August-15			Bond Future	8.29	101.3704	8.2862	101.3704	0.00
14/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	4531	4	4531	4	0.00
14/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	4437	3	4437	3	0.00
14/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	4626	4	4626	4	0.00
14/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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14/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2038 On 05-February-15			Bond Future	126.46	126.7179	126.4637	126.7179	3,741.00
14/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	3454	4	3454	4	0.00
14/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	3464	4	3464	4	0.00
14/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	3474	4	3474	4	0.00
14/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2038 On 07-May-15			Bond Future	128.47	128.7271	128.4668	128.7271	0.00
14/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	1477	2	1477	2	0.00
14/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	1457	2	1457	2	0.00
14/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	1467	2	1467	2	0.00
14/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2044 On 05-February-15			Bond Future	8.33	103.7473	8.3322	103.7473	6,042.00
14/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	7205	6	7205	6	0.00
14/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	7105	6	7105	6	0.00
14/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	7005	6	7005	6	0.00
14/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2044 On 07-May-15			Bond Future	8.38	105.3841	8.3786	105.3841	0.00
14/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	6470	5	6470	5	0.00
14/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	6670	6	6670	6	0.00
14/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	6571	6	6571	6	0.00
14/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2044 On 06-August-15			Bond Future	8.42	102.8030	8.4161	102.8030	0.00
14/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	3484	2	3484	2	0.00
14/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	3692	3	3692	3	0.00
14/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	3588	3	3588	3	0.00

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14/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2046 On 05-February-15			Bond Future	128.06	128.0846	128.0618	128.0846	5,889.00
14/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	4072	4	4072	4	0.00
14/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	4052	4	4052	4	0.00
14/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	4062	4	4062	4	0.00
14/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2046 On 07-May-15			Bond Future	128.72	128.7467	128.7215	128.7467	0.00
14/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1711	2	1711	2	0.00
14/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1721	2	1721	2	0.00
14/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1731	2	1731	2	0.00
14/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2050 On 05-February-15			Bond Future	136.51	136.1937	136.5076	136.1937	2,753.00
14/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	6518	6	6518	6	0.00
14/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	6498	6	6498	6	0.00
14/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	6508	6	6508	6	0.00
14/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2050 On 07-May-15			Bond Future	138.67	138.3532	138.6697	138.3532	0.00
14/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	3660	3	3660	3	0.00
14/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	3680	3	3680	3	0.00
14/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	3670	3	3670	3	0.00
14/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	AL12 On 05-February-15			Index Future	558.90	553.7600	558.9040	553.7600	0.00
14/01/2015	AL12 On 07-May-15			Index Future	567.71	562.4910	567.7110	562.4910	0.00
14/01/2015	AL37 On 05-February-15			Index Future	457.30	455.4740	457.2970	455.4740	116.00
14/01/2015	AL37 On 07-May-15			Index Future	464.50	462.6550	464.5020	462.6550	0.00
14/01/2015	AL7T On 05-February-15			Index Future	548.34	544.4680	548.3350	544.4680	3.00
14/01/2015	AL7T On 07-May-15			Index Future	556.98	553.0520	556.9750	553.0520	0.00
14/01/2015	ALBI On 05-February-15			Index Future	499.05	495.8340	499.0450	495.8340	770.00
14/01/2015	ALBI On 07-May-15			Index Future	506.91	503.6510	506.9080	503.6510	0.00
14/01/2015	ALBI On 06-August-15			Index Future	515.49	512.1740	515.4870	512.1740	0.00
14/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2015	EL28 On 05-February-15			Bond Future	123.73	124.7935	123.7268	124.7935	0.00
14/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
14/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
14/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
14/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2263	1	2263	1	0.00
14/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2283	1	2283	1	0.00
14/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2273	1	2273	1	0.00
14/01/2015	EL28 On 07-May-15			Bond Future	124.18	125.2627	124.1770	125.2627	0.00
14/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
14/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
14/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
14/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	823	0	823	0	0.00
14/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	833	0	833	0	0.00
14/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	813	0	813	0	0.00
14/01/2015	ES33 On 05-February-15			Bond Future	9.01	88.6934	9.0142	88.6934	6,576.00
14/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	7460	7	7460	7	0.00
14/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	7390	7	7390	7	0.00
14/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	7320	6	7320	6	0.00
14/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	ES33 On 07-May-15			Bond Future	9.08	86.3050	9.0846	86.3050	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
14/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4956	4	4956	4	0.00
14/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	5101	4	5101	4	0.00
14/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	5029	4	5029	4	0.00
14/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
14/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
14/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
14/01/2015	ES33 On 06-August-15			Bond Future	9.14	87.7826	9.1440	87.7826	0.00
14/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3452	3	3452	3	0.00
14/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3526	3	3526	3	0.00
14/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	3379	3	3379	3	0.00
14/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
14/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
14/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
14/01/2015	GOVI On 05-February-15			GOVI	496.07	493.0780	496.0720	493.0780	440.00
14/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	360820	33	360820	33	0.00
14/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	360620	33	360620	33	0.00
14/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	360720	33	360720	33	0.00
14/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
14/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
14/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
14/01/2015	GOVI On 07-May-15			GOVI	503.89	500.8520	503.8880	500.8520	131.00
14/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	538980	51	538980	51	0.00
14/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	538780	51	538780	51	0.00
14/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	538880	51	538880	51	0.00
14/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
14/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
14/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
14/01/2015	GOVI On 06-August-15			GOVI	512.42	509.3280	512.4160	509.3280	0.00
14/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	124060	9	124060	9	0.00
14/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	124160	9	124160	9	0.00
14/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	124260	9	124260	9	0.00
14/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
14/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
14/01/2015	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
14/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/01/2015	IGOV On 05-February-15			Index Future	224.58	224.8230	224.5770	224.8230	1,093.00
14/01/2015	IGOV On 07-May-15			Index Future	228.13	228.3860	228.1340	228.3860	82.00
14/01/2015	IGOV On 06-August-15			Index Future	232.01	232.2700	232.0140	232.2700	0.00
14/01/2015	ILBI On 05-February-15			Index Future	608.33	609.0770	608.3280	609.0770	159.00
14/01/2015	ILBI On 07-May-15			Index Future	618.18	618.9410	618.1780	618.9410	0.00
14/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
14/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	0.00
14/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	0.00
14/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	2,850.00
14/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.14	93.8400	6.1400	93.8400	0.00
14/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.20	93.8200	6.2000	93.8200	0.00
14/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.23	93.8000	6.2300	93.8000	5,000.00
14/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.24	93.7200	6.2400	93.7200	0.00
14/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.36	93.5900	6.3600	93.5900	0.00
14/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.48	93.4600	6.4800	93.4600	0.00
14/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.58	93.3500	6.5800	93.3500	0.00
14/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.69	93.2400	6.6900	93.2400	0.00
14/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.79	93.1400	6.7900	93.1400	0.00
14/01/2015	R023 On 05-February-15			Bond Future	7.20	106.1911	7.1965	106.1911	8,864.00
14/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	9032	8	9032	8	0.00
14/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	9087	8	9087	8	0.00
14/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	8977	8	8977	8	0.00
14/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R023 On 07-May-15			Bond Future	7.23	103.9425	7.2300	103.9425	0.00
14/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	5389	5	5389	5	0.00
14/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	5494	5	5494	5	0.00
14/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	5442	5	5442	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
14/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	104	0	104	0	0.00
14/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	100	0	100	0	0.00
14/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	107	0	107	0	0.00
14/01/2015	R023 On 06-August-15			Bond Future	7.24	105.7216	7.2444	105.7216	0.00
14/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	5890	5	5890	5	0.00
14/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	10034	9	10034	9	0.00
14/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	5938	5	5938	5	0.00
14/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	5986	5	5986	5	0.00
14/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	273	0	273	0	0.00
14/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	260	0	260	0	0.00
14/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	267	0	267	0	0.00
14/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	25	0	25	0	911.00
14/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
14/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
14/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
14/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
14/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R186 On 05-February-15			Bond Future	7.48	123.9555	7.4812	123.9555	28,245.00
14/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	10711	10	10711	10	0.00
14/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	10790	10	10790	10	0.00
14/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	12669	12	12669	12	0.00
14/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	10631	10	10631	10	0.00
14/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	8298	7	8298	7	0.00
14/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	8705	8	8705	8	0.00
14/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	4563	4	4563	4	0.00
14/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	4980	4	4980	4	0.00
14/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
14/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	21	0	21	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
14/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	13	0	13	0	6,500.00
14/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R186 On 07-May-15			Bond Future	7.52	125.9108	7.5205	125.9108	170.00
14/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	6537	6	6537	6	0.00
14/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	6609	6	6609	6	0.00
14/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	6465	6	6465	6	0.00
14/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	3555	3	3555	3	0.00
14/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	325	0	325	0	0.00
14/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	335	1	335	1	0.00
14/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	345	1	345	1	0.00
14/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	1127	2	1127	2	300.00
14/01/2015	R186 On 06-August-15			Bond Future	7.54	122.7660	7.5443	122.7660	0.00
14/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	5172	5	5172	5	0.00
14/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	5231	5	5231	5	0.00
14/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	5113	5	5113	5	0.00
14/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	11195	10	11195	10	0.00
14/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	1340	2	1340	2	0.00
14/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	1293	2	1293	2	0.00
14/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	199	0	199	0	2,500.00
14/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	1316	2	1316	2	0.00
14/01/2015	R186 On 05-November-15			Bond Future	7.55	124.9710	7.5509	124.9710	0.00
14/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	6953	6	6953	6	0.00
14/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	7074	6	7074	6	0.00
14/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	7014	6	7014	6	0.00
14/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	11869	11	11869	11	0.00
14/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	1262	2	1262	2	0.00
14/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	350	1	350	1	2,600.00
14/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	1243	2	1243	2	0.00
14/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	1281	2	1281	2	0.00
14/01/2015	R197 On 05-February-15			Bond Future	285.56	286.4525	285.5645	286.4525	898.00
14/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3436	3	3436	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
14/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3446	3	3446	3	0.00
14/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3426	3	3426	3	0.00
14/01/2015	R197 On 07-May-15			Bond Future	290.09	290.9944	290.0876	290.9944	0.00
14/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3922	3	3922	3	0.00
14/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3912	3	3912	3	0.00
14/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3902	3	3902	3	0.00
14/01/2015	R202 On 05-February-15			Bond Future	236.82	236.8629	236.8194	236.8629	50,884.00
14/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3829	4	3829	4	0.00
14/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3809	4	3809	4	0.00
14/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3819	4	3819	4	0.00
14/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R202 On 07-May-15			Bond Future	240.57	240.6187	240.5702	240.6187	0.00
14/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	2070	2	2070	2	0.00
14/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	2080	2	2080	2	0.00
14/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	2060	2	2060	2	0.00
14/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R203 On 05-February-15			Bond Future	6.43	107.4186	6.4346	107.4186	14,991.00
14/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	2978	3	2978	3	55.00
14/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4502	4	4502	4	0.00
14/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4524	4	4524	4	0.00
14/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4479	4	4479	4	0.00
14/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R203 On 07-May-15			Bond Future	6.44	104.9469	6.4406	104.9469	0.00
14/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	1788	2	1788	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
14/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	1808	2	1808	2	0.00
14/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	1767	2	1767	2	0.00
14/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	29	0	29	0	0.00
14/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	27	0	27	0	0.00
14/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	30	0	30	0	0.00
14/01/2015	R203 On 06-August-15			Bond Future	6.38	106.7436	6.3800	106.7436	0.00
14/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	966	1	966	1	0.00
14/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	981	1	981	1	0.00
14/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	995	1	995	1	0.00
14/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	253	0	253	0	0.00
14/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	248	0	248	0	0.00
14/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	258	0	258	0	0.00
14/01/2015	R204 On 05-February-15			Bond Future	6.70	105.1599	6.6956	105.1599	10,492.00
14/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	5188	5	5188	5	0.00
14/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	5156	5	5156	5	0.00
14/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	5221	5	5221	5	0.00
14/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R204 On 07-May-15			Bond Future	6.72	106.8187	6.7232	106.8187	100.00
14/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	2511	2	2511	2	0.00
14/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	2569	2	2569	2	0.00
14/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	2540	2	2540	2	0.00
14/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	64	0	64	0	0.00
14/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	62	0	62	0	0.00
14/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	60	0	60	0	0.00
14/01/2015	R204 On 06-August-15			Bond Future	6.71	104.6089	6.7125	104.6089	0.00
14/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	5008	5	5008	5	0.00
14/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	3161	3	3161	3	0.00
14/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	3214	3	3214	3	0.00
14/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	3188	3	3188	3	0.00
14/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	12	0	12	0	699.00
14/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	99	0	99	0	0.00
14/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	101	0	101	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
14/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	96	0	96	0	0.00
14/01/2015	R207 On 05-February-15			Bond Future	6.87	101.6654	6.8665	101.6654	36,436.00
14/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	6531	6	6531	6	0.00
14/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	6569	6	6569	6	0.00
14/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	6493	6	6493	6	0.00
14/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R207 On 07-May-15			Bond Future	6.90	103.2690	6.9014	103.2690	0.00
14/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	5200	5	5200	5	0.00
14/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	3301	3	3301	3	66.00
14/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	5237	5	5237	5	0.00
14/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	5163	5	5163	5	0.00
14/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	8	0	8	0	0.00
14/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	7	0	7	0	0.00
14/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	72	0	72	0	0.00
14/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	8	0	8	0	0.00
14/01/2015	R207 On 06-August-15			Bond Future	6.91	101.3926	6.9069	101.3926	0.00
14/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	3313	3	3313	3	0.00
14/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	3376	3	3376	3	0.00
14/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	3345	3	3345	3	0.00
14/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	2467	2	2467	2	70.00
14/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	217	0	217	0	0.00
14/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	212	0	212	0	0.00
14/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	207	0	207	0	0.00
14/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	398	1	398	1	0.00
14/01/2015	R207 On 05-November-15			Bond Future	6.87	103.2136	6.8737	103.2136	0.00
14/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	3428	3	3428	3	0.00
14/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	3485	3	3485	3	0.00
14/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	3457	3	3457	3	0.00
14/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	2576	2	2576	2	53.00
14/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	358	1	358	1	0.00
14/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	592	1	592	1	0.00
14/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	346	0	346	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
14/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	352	1	352	1	0.00
14/01/2015	R208 On 05-February-15			Bond Future	7.00	100.7446	6.9958	100.7446	50,443.00
14/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	6982	6	6982	6	0.00
14/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	7071	7	7071	7	0.00
14/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	7026	7	7026	7	0.00
14/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R208 On 07-May-15			Bond Future	7.03	98.9344	7.0284	98.9344	0.00
14/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	4468	4	4468	4	0.00
14/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	4553	4	4553	4	0.00
14/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	4510	4	4510	4	0.00
14/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	57	0	57	0	0.00
14/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	52	0	52	0	0.00
14/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	54	0	54	0	0.00
14/01/2015	R208 On 06-August-15			Bond Future	7.04	100.6282	7.0371	100.6282	0.00
14/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	4465	4	4465	4	0.00
14/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	4427	4	4427	4	0.00
14/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	4504	4	4504	4	0.00
14/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	7864	7	7864	7	0.00
14/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	204	0	204	0	0.00
14/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	17	0	17	0	198.00
14/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	199	0	199	0	0.00
14/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	194	0	194	0	0.00
14/01/2015	R208 On 05-November-15			Bond Future	7.02	99.0326	7.0198	99.0326	0.00
14/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	6305	6	6305	6	0.00
14/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	3687	3	3687	3	0.00
14/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	3720	3	3720	3	0.00
14/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	3654	3	3654	3	0.00
14/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	136	0	136	0	2,200.00
14/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	542	1	542	1	0.00
14/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	533	1	533	1	0.00
14/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	551	1	551	1	0.00
14/01/2015	R209 On 05-February-15			Bond Future	8.11	82.7261	8.1114	82.7261	17,073.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	9036	8	9036	8	0.00
14/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	8964	8	8964	8	0.00
14/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	7131	6	7131	6	0.00
14/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	8892	8	8892	8	0.00
14/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	1	0	1	0	0.00
14/01/2015	R209 On 07-May-15			Bond Future	8.15	80.8834	8.1525	80.8834	0.00
14/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	7130	6	7130	6	0.00
14/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	7064	6	7064	6	0.00
14/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	6997	6	6997	6	0.00
14/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	305	0	305	0	0.00
14/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	313	0	313	0	0.00
14/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	296	0	296	0	0.00
14/01/2015	R209 On 06-August-15			Bond Future	8.18	82.2683	8.1831	82.2683	0.00
14/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	12861	12	12861	12	0.00
14/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	7282	7	7282	7	0.00
14/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	7342	7	7342	7	0.00
14/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	7222	7	7222	7	0.00
14/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	802	1	802	1	0.00
14/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	118	0	118	0	2,914.00
14/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	788	1	788	1	0.00
14/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	816	1	816	1	0.00
14/01/2015	R210 On 05-February-15			Bond Future	176.89	177.2235	176.8928	177.2235	628.00
14/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	1903	2	1903	2	0.00
14/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	1883	2	1883	2	0.00
14/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	1893	2	1893	2	0.00
14/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R210 On 07-May-15			Bond Future	177.62	177.9585	177.6196	177.9585	0.00
14/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	620	1	620	1	0.00
14/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	630	1	630	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
14/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	610	1	610	1	0.00
14/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R211 On 05-February-15			Bond Future	131.09	131.1204	131.0908	131.1204	1,120.00
14/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	1909	2	1909	2	0.00
14/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	1899	2	1899	2	0.00
14/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	1919	2	1919	2	0.00
14/01/2015	R211 On 07-May-15			Bond Future	133.17	133.1995	133.1672	133.1995	0.00
14/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	1833	2	1833	2	0.00
14/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	1843	2	1843	2	0.00
14/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	1823	2	1823	2	0.00
14/01/2015	R212 On 05-February-15			Bond Future	137.02	137.2184	137.0156	137.2184	1,621.00
14/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	974	1	974	1	0.00
14/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	994	1	994	1	0.00
14/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	984	1	984	1	0.00
14/01/2015	R212 On 07-May-15			Bond Future	139.19	139.3942	139.1858	139.3942	0.00
14/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
14/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	1814	2	1814	2	0.00
14/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	1824	2	1824	2	0.00
14/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	1804	2	1804	2	0.00
14/01/2015	R213 On 05-February-15			Bond Future	7.98	93.5274	7.9776	93.5274	17,503.00
14/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	9864	9	9864	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
14/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	9936	9	9936	9	0.00
14/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	9793	9	9793	9	0.00
14/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R213 On 07-May-15			Bond Future	8.02	91.4587	8.0198	91.4587	0.00
14/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	6098	5	6098	5	0.00
14/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	6229	6	6229	6	0.00
14/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	6163	5	6163	5	0.00
14/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	375	1	375	1	0.00
14/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	365	1	365	1	0.00
14/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	386	1	386	1	0.00
14/01/2015	R213 On 06-August-15			Bond Future	8.05	93.0242	8.0506	93.0242	0.00
14/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	4983	5	4983	5	0.00
14/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	5037	5	5037	5	0.00
14/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	4929	4	4929	4	0.00
14/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	1397	2	1397	2	0.00
14/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	1421	2	1421	2	0.00
14/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	1374	2	1374	2	0.00
14/01/2015	R214 On 05-February-15			Bond Future	8.21	83.7609	8.2117	83.7609	13,407.00
14/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	10555	10	10555	10	0.00
14/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	10483	10	10483	10	0.00
14/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	10410	10	10410	10	0.00
14/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R214 On 07-May-15			Bond Future	8.25	81.7914	8.2517	81.7914	0.00
14/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	7798	7	7798	7	0.00
14/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	7867	7	7867	7	0.00
14/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	7729	7	7729	7	0.00
14/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	307	0	307	0	0.00
14/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	299	0	299	0	0.00
14/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	315	0	315	0	0.00
14/01/2015	R214 On 06-August-15			Bond Future	8.28	83.1914	8.2822	83.1914	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
14/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	5525	5	5525	5	0.00
14/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	5582	5	5582	5	0.00
14/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	5639	5	5639	5	0.00
14/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	1588	2	1588	2	0.00
14/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	1563	2	1563	2	0.00
14/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	1538	2	1538	2	0.00
14/01/2015	R248 On 05-February-15			Bond Future	8.32	107.8291	8.3223	107.8291	35,230.00
14/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	12320	11	12320	11	0.00
14/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	12227	11	12227	11	0.00
14/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	12414	12	12414	12	0.00
14/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R248 On 07-May-15			Bond Future	8.36	105.1001	8.3647	105.1001	0.00
14/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	9422	9	9422	9	0.00
14/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	9520	9	9520	9	0.00
14/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	9324	8	9324	8	0.00
14/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R248 On 06-August-15			Bond Future	8.40	106.8992	8.3978	106.8992	0.00
14/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	3799	3	3799	3	0.00
14/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	4013	3	4013	3	0.00
14/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	3906	3	3906	3	0.00
14/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00