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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
20/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	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
20/01/2015	2025 On 05-February-15			Bond Future	117.74	117.8563	117.7423	117.8563	16.00
20/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
20/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
20/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
20/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1248	1	1248	1	0.00
20/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1268	1	1268	1	0.00
20/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1258	1	1258	1	0.00
20/01/2015	2025 On 07-May-15			Bond Future	119.60	119.7177	119.6008	119.7177	0.00
20/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
20/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
20/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
20/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1399	1	1399	1	0.00
20/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1409	1	1409	1	0.00
20/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1389	1	1389	1	0.00
20/01/2015	2030 On 05-February-15			Bond Future	7.84	101.2146	7.8395	101.2146	6,938.00
20/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	11350	11	11350	11	0.00
20/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	11499	11	11499	11	0.00
20/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	11424	11	11424	11	0.00
20/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2030 On 07-May-15			Bond Future	7.88	102.8048	7.8841	102.8048	0.00
20/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	7222	7	7222	7	0.00
20/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	7143	7	7143	7	0.00
20/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	7065	7	7065	7	0.00
20/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2032 On 05-February-15			Bond Future	8.02	104.8304	8.0153	104.8304	15.00
20/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	4490	4	4490	4	0.00
20/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	4403	4	4403	4	0.00
20/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	4315	4	4315	4	0.00
20/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/01/2015	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
20/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2032 On 07-May-15			Bond Future	8.06	102.3227	8.0608	102.3227	0.00
20/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	3863	4	3863	4	0.00
20/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	4037	4	4037	4	0.00
20/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	3950	4	3950	4	0.00
20/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2032 On 06-August-15			Bond Future	8.09	104.0696	8.0943	104.0696	0.00
20/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	3702	3	3702	3	0.00
20/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	3615	3	3615	3	0.00
20/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	3529	3	3529	3	0.00
20/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2037 On 05-February-15			Bond Future	8.12	103.5710	8.1246	103.5710	34,464.00
20/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	12975	12	12975	12	0.00
20/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	13060	13	13060	13	0.00
20/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	12891	12	12891	12	0.00
20/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2037 On 07-May-15			Bond Future	8.17	105.1983	8.1698	105.1983	500.00
20/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	7977	7	7977	7	0.00
20/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	8160	8	8160	8	0.00
20/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	8069	8	8069	8	0.00
20/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2037 On 06-August-15			Bond Future	8.21	102.7337	8.2052	102.7337	0.00
20/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	5357	5	5357	5	0.00
20/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	5263	5	5263	5	0.00
20/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	5451	5	5451	5	0.00
20/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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20/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2038 On 05-February-15			Bond Future	125.29	125.6362	125.2866	125.6362	3,741.00
20/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	2277	3	2277	3	0.00
20/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	2287	3	2287	3	0.00
20/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	2297	3	2297	3	0.00
20/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2038 On 07-May-15			Bond Future	127.26	127.6208	127.2641	127.6208	0.00
20/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	274	1	274	1	0.00
20/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	254	1	254	1	0.00
20/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	264	1	264	1	0.00
20/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2044 On 05-February-15			Bond Future	8.25	105.2000	8.2544	105.2000	6,042.00
20/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	8089	8	8089	8	0.00
20/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	7989	8	7989	8	0.00
20/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	7888	7	7888	7	0.00
20/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2044 On 07-May-15			Bond Future	8.30	106.8528	8.2994	106.8528	0.00
20/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	7362	7	7362	7	0.00
20/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	7562	7	7562	7	0.00
20/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	7462	7	7462	7	0.00
20/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2044 On 06-August-15			Bond Future	8.34	104.2912	8.3352	104.2912	0.00
20/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	4386	4	4386	4	0.00
20/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	4595	4	4595	4	0.00
20/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	4490	4	4490	4	0.00

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20/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2046 On 05-February-15			Bond Future	127.46	127.4694	127.4620	127.4694	5,889.00
20/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	3472	3	3472	3	0.00
20/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	3452	3	3452	3	0.00
20/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	3462	3	3462	3	0.00
20/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2046 On 07-May-15			Bond Future	128.11	128.1139	128.1051	128.1139	0.00
20/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1095	1	1095	1	0.00
20/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1105	1	1105	1	0.00
20/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1115	1	1115	1	0.00
20/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2050 On 05-February-15			Bond Future	134.97	135.4745	134.9662	135.4745	2,753.00
20/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	4976	5	4976	5	0.00
20/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	4956	5	4956	5	0.00
20/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	4966	5	4966	5	0.00
20/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2050 On 07-May-15			Bond Future	137.10	137.6145	137.0964	137.6145	0.00
20/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	2086	3	2086	3	0.00
20/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	2106	3	2106	3	0.00
20/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	2096	3	2096	3	0.00
20/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
20/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	AL12 On 05-February-15			Index Future	563.53	561.3640	563.5300	561.3640	0.00
20/01/2015	AL12 On 07-May-15			Index Future	572.37	570.1790	572.3740	570.1790	0.00
20/01/2015	AL37 On 05-February-15			Index Future	458.61	458.2290	458.6080	458.2290	116.00
20/01/2015	AL37 On 07-May-15			Index Future	465.81	465.4240	465.8050	465.4240	0.00
20/01/2015	AL7T On 05-February-15			Index Future	551.70	550.6980	551.6990	550.6980	3.00
20/01/2015	AL7T On 07-May-15			Index Future	560.36	559.3450	560.3570	559.3450	0.00
20/01/2015	ALBI On 05-February-15			Index Future	501.79	500.7110	501.7900	500.7110	770.00
20/01/2015	ALBI On 07-May-15			Index Future	509.67	508.5730	509.6660	508.5730	0.00
20/01/2015	ALBI On 06-August-15			Index Future	518.27	517.1540	518.2650	517.1540	0.00
20/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/01/2015	EL28 On 05-February-15			Bond Future	123.29	123.4308	123.2864	123.4308	0.00
20/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
20/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
20/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
20/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2704	3	2704	3	0.00
20/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2724	3	2724	3	0.00
20/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2714	3	2714	3	0.00
20/01/2015	EL28 On 07-May-15			Bond Future	123.72	123.8707	123.7228	123.8707	0.00
20/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
20/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
20/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
20/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1277	1	1277	1	0.00
20/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1287	1	1287	1	0.00
20/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1267	1	1267	1	0.00
20/01/2015	ES33 On 05-February-15			Bond Future	8.94	89.8213	8.9403	89.8213	6,576.00
20/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	8056	8	8056	8	0.00
20/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	7986	8	7986	8	0.00
20/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	7916	8	7916	8	0.00
20/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
20/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
20/01/2015	ES33 On 07-May-15			Bond Future	9.01	87.4451	9.0091	87.4451	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
20/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	5557	5	5557	5	0.00
20/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	5701	5	5701	5	0.00
20/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	5629	5	5629	5	0.00
20/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
20/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
20/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
20/01/2015	ES33 On 06-August-15			Bond Future	9.07	88.9378	9.0667	88.9378	0.00
20/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	4059	4	4059	4	0.00
20/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	4132	4	4132	4	0.00
20/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	3986	4	3986	4	0.00
20/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
20/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
20/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
20/01/2015	GOVI On 05-February-15			GOVI	498.54	497.6430	498.5420	497.6430	441.00
20/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	385520	38	385520	38	0.00
20/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	385320	38	385320	38	0.00
20/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	385420	38	385420	38	0.00
20/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
20/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
20/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
20/01/2015	GOVI On 07-May-15			GOVI	506.37	505.4580	506.3660	505.4580	131.00
20/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	563760	55	563760	55	0.00
20/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	563560	55	563560	55	0.00
20/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	563660	55	563660	55	0.00
20/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
20/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
20/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
20/01/2015	GOVI On 06-August-15			GOVI	514.91	513.9860	514.9100	513.9860	0.00
20/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	149000	14	149000	14	0.00
20/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	149100	14	149100	14	0.00
20/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	149200	14	149200	14	0.00
20/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
20/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
20/01/2015	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
20/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/01/2015	IGOV On 05-February-15			Index Future	223.79	224.1000	223.7930	224.1000	1,093.00
20/01/2015	IGOV On 07-May-15			Index Future	227.32	227.6370	227.3230	227.6370	82.00
20/01/2015	IGOV On 06-August-15			Index Future	231.18	231.4960	231.1770	231.4960	0.00
20/01/2015	ILBI On 05-February-15			Index Future	606.28	607.1090	606.2770	607.1090	159.00
20/01/2015	ILBI On 07-May-15			Index Future	616.08	616.9270	616.0790	616.9270	0.00
20/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.11	93.8800	6.1100	93.8800	0.00
20/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.06	93.9200	6.0600	93.9200	0.00
20/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.05	93.9300	6.0500	93.9300	2,850.00
20/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.03	93.9300	6.0300	93.9300	0.00
20/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.04	93.9400	6.0400	93.9400	0.00
20/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.04	93.9400	6.0400	93.9400	5,000.00
20/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.07	93.9100	6.0700	93.9100	0.00
20/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.16	93.8200	6.1600	93.8200	0.00
20/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.29	93.6900	6.2900	93.6900	0.00
20/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.41	93.5700	6.4100	93.5700	0.00
20/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.50	93.4800	6.5000	93.4800	0.00
20/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.62	93.3700	6.6200	93.3700	0.00
20/01/2015	R023 On 05-February-15			Bond Future	7.11	107.2668	7.1087	107.2668	8,864.00
20/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	9574	9	9574	9	0.00
20/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	9629	10	9629	10	0.00
20/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	9519	9	9519	9	0.00
20/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R023 On 07-May-15			Bond Future	7.14	105.0285	7.1394	105.0285	450.00
20/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	5893	6	5893	6	0.00
20/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	6001	6	6001	6	0.00
20/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	5947	6	5947	6	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
20/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	64	0	64	0	0.00
20/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	62	0	62	0	0.00
20/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	66	0	66	0	0.00
20/01/2015	R023 On 06-August-15			Bond Future	7.15	106.8208	7.1506	106.8208	0.00
20/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	6371	6	6371	6	0.00
20/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	10575	10	10575	10	0.00
20/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	6421	6	6421	6	0.00
20/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	6470	6	6470	6	0.00
20/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	204	0	204	0	0.00
20/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	195	0	195	0	0.00
20/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	200	0	200	0	0.00
20/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	16	0	16	0	911.00
20/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
20/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
20/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
20/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
20/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R186 On 05-February-15			Bond Future	7.39	125.4742	7.3886	125.4742	29,138.00
20/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	11547	11	11547	11	0.00
20/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	11626	11	11626	11	0.00
20/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	13504	13	13504	13	0.00
20/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	11467	11	11467	11	0.00
20/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	9133	9	9133	9	0.00
20/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	9540	9	9540	9	0.00
20/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	5379	5	5379	5	0.00
20/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	5804	6	5804	6	0.00
20/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
20/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	2	0	2	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
20/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	1	0	1	0	6,500.00
20/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R186 On 07-May-15			Bond Future	7.43	127.4455	7.4253	127.4455	219.00
20/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	7265	7	7265	7	0.00
20/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	7340	7	7340	7	0.00
20/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	4106	4	4106	4	0.00
20/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	7190	7	7190	7	0.00
20/01/2015	R186 On 07-May-15	7.45	Call	Bond Future	2177	2	2177	2	0.00
20/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	214	0	214	0	0.00
20/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	221	0	221	0	0.00
20/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	228	0	228	0	0.00
20/01/2015	R186 On 07-May-15	7.45	Put	Bond Future	1957	2	1957	2	50.00
20/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	836	1	836	1	300.00
20/01/2015	R186 On 06-August-15			Bond Future	7.45	124.3206	7.4463	124.3206	0.00
20/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	5826	6	5826	6	0.00
20/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	5764	6	5764	6	0.00
20/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	5702	5	5702	5	0.00
20/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	11990	12	11990	12	0.00
20/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	1078	1	1078	1	0.00
20/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	1037	1	1037	1	0.00
20/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	143	0	143	0	2,500.00
20/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	1058	1	1058	1	0.00
20/01/2015	R186 On 05-November-15			Bond Future	7.45	126.5431	7.4504	126.5431	0.00
20/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	7592	7	7592	7	0.00
20/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	7718	7	7718	7	0.00
20/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	7655	7	7655	7	0.00
20/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	12651	12	12651	12	0.00
20/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	1044	1	1044	1	0.00
20/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	273	0	273	0	2,600.00
20/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	1028	1	1028	1	0.00
20/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	1061	1	1061	1	0.00
20/01/2015	R197 On 05-February-15			Bond Future	285.08	285.5126	285.0796	285.5126	898.00
20/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R197 On 05-February-15	289.01	Call	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
20/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3920	3	3920	3	0.00
20/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3930	3	3930	3	0.00
20/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3910	3	3910	3	0.00
20/01/2015	R197 On 07-May-15			Bond Future	289.58	290.0219	289.5794	290.0219	0.00
20/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	4431	4	4431	4	0.00
20/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	4421	4	4421	4	0.00
20/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	4411	4	4411	4	0.00
20/01/2015	R202 On 05-February-15			Bond Future	236.42	236.6033	236.4176	236.6033	50,902.00
20/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3428	4	3428	4	0.00
20/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3408	4	3408	4	0.00
20/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3418	4	3418	4	0.00
20/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R202 On 07-May-15			Bond Future	240.15	240.3406	240.1492	240.3406	0.00
20/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	1649	2	1649	2	0.00
20/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	1659	2	1659	2	0.00
20/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	1639	2	1639	2	0.00
20/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R203 On 05-February-15			Bond Future	6.39	107.6978	6.3921	107.6978	14,991.00
20/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	3081	3	3081	3	55.00
20/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4604	5	4604	5	0.00
20/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4627	5	4627	5	0.00
20/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4582	5	4582	5	0.00
20/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R203 On 05-February-15	8.34	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
20/01/2015	R203 On 07-May-15			Bond Future	6.40	105.2238	6.3957	105.2238	2,000.00
20/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	1878	2	1878	2	0.00
20/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	1899	2	1899	2	0.00
20/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	1857	2	1857	2	0.00
20/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	20	0	20	0	0.00
20/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	19	0	19	0	0.00
20/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	21	0	21	0	0.00
20/01/2015	R203 On 06-August-15			Bond Future	6.33	107.0198	6.3315	107.0198	0.00
20/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	1028	1	1028	1	0.00
20/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	1043	1	1043	1	0.00
20/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	1058	1	1058	1	0.00
20/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	219	0	219	0	0.00
20/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	214	0	214	0	0.00
20/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	224	0	224	0	0.00
20/01/2015	R204 On 05-February-15			Bond Future	6.63	105.6078	6.6329	105.6078	10,492.00
20/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	5405	5	5405	5	0.00
20/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	5372	5	5372	5	0.00
20/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	5437	5	5437	5	0.00
20/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R204 On 07-May-15			Bond Future	6.66	107.2670	6.6571	107.2670	2,050.00
20/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	2704	3	2704	3	0.00
20/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	2764	3	2764	3	0.00
20/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	2734	3	2734	3	0.00
20/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	43	0	43	0	0.00
20/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	42	0	42	0	0.00
20/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	40	0	40	0	0.00
20/01/2015	R204 On 06-August-15			Bond Future	6.64	105.0595	6.6422	105.0595	0.00
20/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	5217	5	5217	5	0.00
20/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	3351	3	3351	3	0.00
20/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	3406	3	3406	3	0.00
20/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	3379	3	3379	3	0.00
20/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	8	0	8	0	699.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	76	0	76	0	0.00
20/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	78	0	78	0	0.00
20/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	74	0	74	0	0.00
20/01/2015	R207 On 05-February-15			Bond Future	6.79	102.3324	6.7936	102.3324	36,436.00
20/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	6835	7	6835	7	0.00
20/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	6873	7	6873	7	0.00
20/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	6797	7	6797	7	0.00
20/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R207 On 07-May-15			Bond Future	6.83	103.9401	6.8253	103.9401	800.00
20/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	5500	5	5500	5	0.00
20/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	3579	4	3579	4	66.00
20/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	5537	5	5537	5	0.00
20/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	5462	5	5462	5	0.00
20/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	4	0	0.00
20/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	4	0	0.00
20/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	46	0	46	0	0.00
20/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	4	0	4	0	0.00
20/01/2015	R207 On 06-August-15			Bond Future	6.83	102.0700	6.8268	102.0700	0.00
20/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	3569	4	3569	4	0.00
20/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	3634	4	3634	4	0.00
20/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	3601	4	3601	4	0.00
20/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	2693	3	2693	3	70.00
20/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	169	0	169	0	0.00
20/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	165	0	165	0	0.00
20/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	161	0	161	0	0.00
20/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	320	0	320	0	0.00
20/01/2015	R207 On 05-November-15			Bond Future	6.79	103.8947	6.7899	103.8947	0.00
20/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	3670	4	3670	4	0.00
20/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	3729	4	3729	4	0.00
20/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	3700	4	3700	4	0.00
20/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	2790	3	2790	3	53.00
20/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	297	0	297	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
20/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	502	1	502	1	0.00
20/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	286	0	286	0	0.00
20/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	291	0	291	0	0.00
20/01/2015	R208 On 05-February-15			Bond Future	6.92	101.5246	6.9181	101.5246	51,193.00
20/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	7362	7	7362	7	0.00
20/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	7451	7	7451	7	0.00
20/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	7407	7	7407	7	0.00
20/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R208 On 07-May-15			Bond Future	6.95	99.7203	6.9477	99.7203	1,295.00
20/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	4827	5	4827	5	0.00
20/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	4913	5	4913	5	0.00
20/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	4870	5	4870	5	0.00
20/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	35	0	35	0	0.00
20/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	32	0	32	0	0.00
20/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	33	0	33	0	0.00
20/01/2015	R208 On 06-August-15			Bond Future	6.95	101.4225	6.9531	101.4225	0.00
20/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	4800	5	4800	5	0.00
20/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	4761	5	4761	5	0.00
20/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	4840	5	4840	5	0.00
20/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	8241	8	8241	8	0.00
20/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	155	0	155	0	0.00
20/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	11	0	11	0	198.00
20/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	151	0	151	0	0.00
20/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	147	0	147	0	0.00
20/01/2015	R208 On 05-November-15			Bond Future	6.93	99.8328	6.9326	99.8328	0.00
20/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	6659	7	6659	7	0.00
20/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	3980	4	3980	4	0.00
20/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	4014	4	4014	4	0.00
20/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	3945	4	3945	4	0.00
20/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	107	0	107	0	2,200.00
20/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	451	0	451	0	0.00
20/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	443	0	443	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
20/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	459	0	459	0	0.00
20/01/2015	R209 On 05-February-15			Bond Future	8.04	83.9152	8.0390	83.9152	14,609.00
20/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	9662	9	9662	9	0.00
20/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	9590	9	9590	9	0.00
20/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	7756	7	7756	7	0.00
20/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	9518	9	9518	9	0.00
20/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R209 On 07-May-15			Bond Future	8.08	82.0860	8.0787	82.0860	0.00
20/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	7678	7	7678	7	0.00
20/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	7610	7	7610	7	0.00
20/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	7542	7	7542	7	0.00
20/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	219	0	219	0	0.00
20/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	226	0	226	0	0.00
20/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	213	0	213	0	0.00
20/01/2015	R209 On 06-August-15			Bond Future	8.11	83.4874	8.1079	83.4874	0.00
20/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	13470	13	13470	13	0.00
20/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	7784	8	7784	8	0.00
20/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	7846	8	7846	8	0.00
20/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	7722	7	7722	7	0.00
20/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	665	1	665	1	0.00
20/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	89	0	89	0	2,914.00
20/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	653	1	653	1	0.00
20/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	677	1	677	1	0.00
20/01/2015	R210 On 05-February-15			Bond Future	176.26	176.4641	176.2560	176.4641	628.00
20/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	1266	1	1266	1	0.00
20/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	1246	1	1246	1	0.00
20/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	1256	1	1256	1	0.00
20/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R210 On 07-May-15			Bond Future	176.96	177.1763	176.9633	177.1763	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
20/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	37	0	37	0	0.00
20/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	47	0	47	0	0.00
20/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	27	0	27	0	0.00
20/01/2015	R211 On 05-February-15			Bond Future	130.87	130.8787	130.8693	130.8787	1,120.00
20/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	2131	2	2131	2	0.00
20/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	2121	2	2121	2	0.00
20/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	2141	2	2141	2	0.00
20/01/2015	R211 On 07-May-15			Bond Future	132.93	132.9459	132.9350	132.9459	0.00
20/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	2065	2	2065	2	0.00
20/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	2075	2	2075	2	0.00
20/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	2055	2	2055	2	0.00
20/01/2015	R212 On 05-February-15			Bond Future	136.63	136.8123	136.6284	136.8123	1,621.00
20/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1362	1	1362	1	0.00
20/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1382	1	1382	1	0.00
20/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1372	1	1372	1	0.00
20/01/2015	R212 On 07-May-15			Bond Future	138.79	138.9731	138.7850	138.9731	0.00
20/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
20/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2215	2	2215	2	0.00
20/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2225	2	2225	2	0.00
20/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2205	2	2205	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
20/01/2015	R213 On 05-February-15			Bond Future	7.88	94.8645	7.8848	94.8645	16,582.00
20/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	10649	10	10649	10	0.00
20/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	10720	10	10720	10	0.00
20/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	10578	10	10578	10	0.00
20/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R213 On 07-May-15			Bond Future	7.93	92.8110	7.9250	92.8110	0.00
20/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	6768	6	6768	6	0.00
20/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	6904	7	6904	7	0.00
20/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	6836	7	6836	7	0.00
20/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	256	0	256	0	0.00
20/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	248	0	248	0	0.00
20/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	264	0	264	0	0.00
20/01/2015	R213 On 06-August-15			Bond Future	7.95	94.3949	7.9536	94.3949	0.00
20/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	5529	5	5529	5	0.00
20/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	5586	5	5586	5	0.00
20/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	5472	5	5472	5	0.00
20/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	1142	1	1142	1	0.00
20/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	1162	1	1162	1	0.00
20/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	1122	1	1122	1	0.00
20/01/2015	R214 On 05-February-15			Bond Future	8.13	84.9738	8.1342	84.9738	13,207.00
20/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	11265	11	11265	11	0.00
20/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	11193	11	11193	11	0.00
20/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	11120	11	11120	11	0.00
20/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R214 On 07-May-15			Bond Future	8.17	83.0180	8.1728	83.0180	0.00
20/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	8425	8	8425	8	0.00
20/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	8496	8	8496	8	0.00
20/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	8354	8	8354	8	0.00
20/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	217	0	217	0	0.00
20/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	211	0	211	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
20/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	223	0	223	0	0.00
20/01/2015	R214 On 06-August-15			Bond Future	8.20	84.4347	8.2017	84.4347	0.00
20/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	6008	6	6008	6	0.00
20/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	6068	6	6068	6	0.00
20/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	6128	6	6128	6	0.00
20/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	1346	1	1346	1	0.00
20/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	1324	1	1324	1	0.00
20/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	1301	1	1301	1	0.00
20/01/2015	R248 On 05-February-15			Bond Future	8.24	109.2147	8.2397	109.2147	33,741.00
20/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	13293	13	13293	13	0.00
20/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	13199	13	13199	13	0.00
20/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	13386	13	13386	13	0.00
20/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R248 On 07-May-15			Bond Future	8.28	106.5008	8.2805	106.5008	0.00
20/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	10404	10	10404	10	0.00
20/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	10502	10	10502	10	0.00
20/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	10306	10	10306	10	0.00
20/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R248 On 06-August-15			Bond Future	8.31	108.3183	8.3118	108.3183	0.00
20/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	4793	4	4793	4	0.00
20/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	5007	5	5007	5	0.00
20/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	4900	4	4900	4	0.00
20/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00