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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/12/2014 TO: 23/12/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	0857 On 31-March-21			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
23/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	2025 On 05-February-15			Bond Future	118.48	118.4951	118.4802	118.4951	16.00
23/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	510	0	1	0	0.00
23/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	530	1	1	1	0.00
23/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	520	1	1	1	0.00
23/12/2014	2025 On 07-May-15			Bond Future	120.37	120.3889	120.3723	120.3889	0.00
23/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	628	1	1	1	0.00
23/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	638	1	1	1	0.00
23/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	618	1	1	1	0.00
23/12/2014	2030 On 05-February-15			Bond Future	8.43	96.4319	96.5619	96.4319	4,666.00
23/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	6295	6	6	6	0.00
23/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	6444	6	6	6	0.00
23/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	6369	6	6	6	0.00
23/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2030 On 07-May-15			Bond Future	8.50	97.9653	98.0964	97.9653	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
23/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	2106	2	2	2	0.00
23/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	2027	2	2	2	0.00
23/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	1949	2	2	2	0.00
23/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2032 On 05-February-15			Bond Future	8.59	99.8335	99.9715	99.8335	15.00
23/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	791	1	1	1	0.00
23/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	879	1	1	1	0.00
23/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	703	1	1	1	0.00
23/12/2014	2032 On 07-May-15			Bond Future	8.65	97.2655	97.4048	97.2655	0.00
23/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	1307	1	1	1	0.00
23/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	1220	1	1	1	0.00
23/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	1394	2	1	2	0.00
23/12/2014	2032 On 06-August-15			Bond Future	8.70	98.9509	99.0915	98.9509	0.00
23/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	1707	2	2	2	0.00
23/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	1621	2	2	2	0.00
23/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	1794	2	2	2	0.00
23/12/2014	2037 On 05-February-15			Bond Future	8.65	98.5837	98.7362	98.5837	36,001.00
23/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	7663	8	8	8	0.00
23/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	7748	8	8	8	0.00
23/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	7578	7	8	7	0.00
23/12/2014	2037 On 05-February-15	9.50	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
23/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2037 On 07-May-15			Bond Future	8.71	100.1513	100.3053	100.1513	500.00
23/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	2600	2	3	2	0.00
23/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	2783	3	3	3	0.00
23/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	2692	3	3	3	0.00
23/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2037 On 06-August-15			Bond Future	8.76	97.6262	97.7817	97.6262	0.00
23/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	7	0	0	0	0.00
23/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	87	0	0	0	0.00
23/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	182	0	0	0	0.00
23/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2038 On 05-February-15			Bond Future	125.72	125.7398	125.7241	125.7398	3,701.00
23/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	2714	3	3	3	0.00
23/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	2724	3	3	3	0.00
23/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	2734	3	3	3	0.00
23/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2038 On 07-May-15			Bond Future	127.73	127.7492	127.7318	127.7492	0.00
23/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	742	1	1	1	0.00
23/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	722	1	1	1	0.00
23/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	732	1	1	1	0.00
23/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2044 On 05-February-15			Bond Future	8.78	99.7306	99.9479	99.7306	6,042.00
23/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	2372	2	2	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
23/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	2272	2	2	2	0.00
23/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	2172	2	2	2	0.00
23/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2044 On 07-May-15			Bond Future	8.84	101.3164	101.5362	101.3164	0.00
23/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	1575	1	2	1	0.00
23/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	1775	2	2	2	0.00
23/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	1675	1	2	1	0.00
23/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2044 On 06-August-15			Bond Future	8.88	98.6863	98.9086	98.6863	0.00
23/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
23/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	1371	2	1	2	0.00
23/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	1267	1	1	1	0.00
23/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	1475	2	1	2	0.00
23/12/2014	2046 On 05-February-15			Bond Future	127.95	127.9693	127.9536	127.9693	5,889.00
23/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	3964	4	4	4	0.00
23/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	3944	4	4	4	0.00
23/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	3954	4	4	4	0.00
23/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2046 On 07-May-15			Bond Future	128.63	128.6451	128.6279	128.6451	0.00
23/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	1618	2	2	2	0.00
23/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	1628	2	2	2	0.00
23/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	1638	2	2	2	0.00
23/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2046 On 07-May-15	127.01	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
23/12/2014	2050 On 05-February-15			Bond Future	136.36	136.3731	136.3566	136.3731	2,640.00
23/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	6367	6	6	6	0.00
23/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	6347	6	6	6	0.00
23/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	6357	6	6	6	0.00
23/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2050 On 07-May-15			Bond Future	138.53	138.5525	138.5338	138.5525	0.00
23/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	3524	4	4	4	0.00
23/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	3544	4	4	4	0.00
23/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	3534	4	4	4	0.00
23/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	AL12 On 05-February-15			Index Future	534.46	533.6550	534.4600	533.6550	0.00
23/12/2014	AL12 On 07-May-15			Index Future	542.96	542.1410	542.9550	542.1410	0.00
23/12/2014	AL37 On 05-February-15			Index Future	446.43	446.1830	446.4330	446.1830	116.00
23/12/2014	AL37 On 07-May-15			Index Future	453.53	453.2790	453.5290	453.2790	0.00
23/12/2014	AL7T On 05-February-15			Index Future	527.97	527.4530	527.9680	527.4530	3.00
23/12/2014	AL7T On 07-May-15			Index Future	536.36	535.8410	536.3590	535.8410	0.00

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23/12/2014	ALBI On 05-February-15			Index Future	482.60	482.1350	482.6020	482.1350	654.00
23/12/2014	ALBI On 07-May-15			Index Future	490.27	489.8020	490.2730	489.8020	0.00
23/12/2014	ALBI On 06-August-15			Index Future	498.67	498.1980	498.6710	498.1980	0.00
23/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C207 On 15-January-20			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
23/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2014	EL28 On 05-February-15			Bond Future	125.00	125.0146	125.0001	125.0146	0.00
23/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
23/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
23/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
23/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	990	1	1	1	0.00
23/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1010	1	1	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
23/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1000	1	1	1	0.00
23/12/2014	EL28 On 07-May-15			Bond Future	125.49	125.5028	125.4867	125.5028	0.00
23/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	477	0	0	0	0.00
23/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	487	1	0	1	0.00
23/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	497	1	0	1	0.00
23/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	ES33 On 05-February-15			Bond Future	9.49	85.6868	85.8082	85.6868	6,220.00
23/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3751	4	4	4	0.00
23/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3681	4	4	4	0.00
23/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3611	3	4	3	0.00
23/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	ES33 On 07-May-15			Bond Future	9.58	83.2614	83.3839	83.2614	0.00
23/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1200	1	1	1	0.00
23/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1344	1	1	1	0.00
23/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1272	1	1	1	0.00
23/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
23/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
23/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
23/12/2014	ES33 On 06-August-15			Bond Future	9.65	84.7039	84.8275	84.7039	0.00
23/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
23/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
23/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
23/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	425	1	0	1	0.00
23/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	352	0	0	0	0.00
23/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	278	0	0	0	0.00
23/12/2014	GOVI On 05-February-15			GOVI	480.61	480.1910	480.6140	480.1910	439.00
23/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	206240	20	21	20	0.00
23/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	206040	20	21	20	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
23/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	206140	20	21	20	0.00
23/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
23/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
23/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
23/12/2014	GOVI On 07-May-15			GOVI	488.25	487.8280	488.2520	487.8280	130.00
23/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	382620	38	38	38	0.00
23/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	382420	38	38	38	0.00
23/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	382520	38	38	38	0.00
23/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
23/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
23/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
23/12/2014	GOVI On 06-August-15			GOVI	496.62	496.1900	496.6160	496.1900	0.00
23/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
23/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
23/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
23/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	33840	4	3	4	0.00
23/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	33740	4	3	4	0.00
23/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	33940	4	3	4	0.00
23/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/12/2014	IGOV On 05-February-15			Index Future	224.89	224.9520	224.8910	224.9520	1,093.00
23/12/2014	IGOV On 07-May-15			Index Future	228.48	228.5480	228.4840	228.5480	81.00
23/12/2014	IGOV On 06-August-15			Index Future	232.42	232.4840	232.4150	232.4840	0.00
23/12/2014	ILBI On 05-February-15			Index Future	610.34	610.4460	610.3430	610.4460	157.00
23/12/2014	ILBI On 07-May-15			Index Future	620.28	620.3870	620.2800	620.3870	0.00
23/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
23/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.11	93.8900	93.8900	93.8900	0.00
23/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	0.00
23/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.24	93.7500	93.7600	93.7500	2,850.00
23/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.33	93.6600	93.6700	93.6600	0.00
23/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.44	93.5900	93.5600	93.5900	0.00
23/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.51	93.5000	93.4900	93.5000	5,000.00
23/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.72	93.2600	93.2800	93.2600	0.00
23/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.99	92.9900	93.0100	92.9900	0.00
23/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8200	92.8400	92.8200	0.00
23/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.30	92.6900	92.7000	92.6900	0.00
23/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.44	92.5500	92.5600	92.5500	0.00
23/12/2014	R023 On 05-February-15			Bond Future	7.85	102.8126	102.8767	102.8126	11,167.00
23/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	5094	5	5	5	0.00
23/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	5148	5	5	5	0.00
23/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	5039	5	5	5	0.00
23/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	6	0	0	0	0.00
23/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	7	0	0	0	0.00
23/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	7	0	0	0	0.00
23/12/2014	R023 On 07-May-15			Bond Future	7.91	100.5231	100.5872	100.5231	0.00
23/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	2213	2	2	2	0.00
23/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	2286	2	2	2	0.00
23/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	2249	2	2	2	0.00
23/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	905	1	1	1	0.00
23/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	885	1	1	1	0.00
23/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	925	1	1	1	0.00
23/12/2014	R023 On 06-August-15			Bond Future	7.95	102.2641	102.3281	102.2641	0.00
23/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	2862	3	3	3	0.00
23/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	6263	6	6	6	0.00
23/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	2896	3	3	3	0.00
23/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	2931	3	3	3	0.00
23/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1286	1	1	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
23/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1247	1	1	1	0.00
23/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1267	1	1	1	0.00
23/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	297	0	0	0	911.00
23/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
23/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1074	1	1	1	0.00
23/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1	1	0.00
23/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1	1	0.00
23/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R186 On 05-February-15			Bond Future	8.01	120.1245	120.2597	120.1245	45,267.00
23/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	6093	6	6	6	0.00
23/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	6169	6	6	6	0.00
23/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	8019	8	8	8	0.00
23/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	6016	6	6	6	0.00
23/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	3846	4	4	4	0.00
23/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	4207	4	4	4	0.00
23/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	1207	1	1	1	0.00
23/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	1426	1	1	1	0.00
23/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	41	0	0	0	0.00
23/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	7	0	0	0	9,600.00
23/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	38	0	0	0	0.00
23/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	36	0	0	0	0.00
23/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	159	0	0	0	0.00
23/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	1321	1	1	1	6,500.00
23/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	1116	1	1	1	6,500.00
23/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	205	0	0	0	0.00
23/12/2014	R186 On 07-May-15			Bond Future	8.07	122.0342	122.1704	122.0342	151.00
23/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	3104	3	3	3	0.00
23/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	3154	3	3	3	0.00
23/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	3054	3	3	3	0.00
23/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1584	2	2	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
23/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1616	2	2	2	0.00
23/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1648	2	2	2	0.00
23/12/2014	R186 On 06-August-15			Bond Future	8.11	118.8470	118.9841	118.8470	0.00
23/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2533	2	3	2	0.00
23/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2571	3	3	3	0.00
23/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2609	3	3	3	0.00
23/12/2014	R186 On 06-August-15	8.90	Call	Bond Future	7135	7	7	7	0.00
23/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	3532	4	4	4	0.00
23/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	3442	4	3	4	0.00
23/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	3487	4	3	4	0.00
23/12/2014	R186 On 06-August-15	8.90	Put	Bond Future	910	1	1	1	2,500.00
23/12/2014	R186 On 05-November-15			Bond Future	8.13	121.0144	121.1541	121.0144	0.00
23/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	3981	4	4	4	0.00
23/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	4069	4	4	4	0.00
23/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	4025	4	4	4	0.00
23/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	7901	8	8	8	0.00
23/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	3093	3	3	3	0.00
23/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1201	1	1	1	2,600.00
23/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	3128	3	3	3	0.00
23/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	3057	3	3	3	0.00
23/12/2014	R197 On 05-February-15			Bond Future	286.39	286.4243	286.3888	286.4243	898.00
23/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	2611	3	3	3	0.00
23/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	2621	3	3	3	0.00
23/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	2601	3	3	3	0.00
23/12/2014	R197 On 07-May-15			Bond Future	290.96	291.0015	290.9620	291.0015	0.00
23/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	3048	3	3	3	0.00
23/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	3038	3	3	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
23/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	3028	3	3	3	0.00
23/12/2014	R202 On 05-February-15			Bond Future	237.16	237.1900	237.1601	237.1900	50,884.00
23/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4170	4	4	4	0.00
23/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4150	4	4	4	0.00
23/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4160	4	4	4	0.00
23/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R202 On 07-May-15			Bond Future	240.95	240.9801	240.9472	240.9801	0.00
23/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	2447	2	2	2	0.00
23/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	2457	2	2	2	0.00
23/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	2437	2	2	2	0.00
23/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R203 On 05-February-15			Bond Future	6.95	106.3611	106.3879	106.3611	14,661.00
23/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1735	2	2	2	55.00
23/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3256	3	3	3	0.00
23/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3279	3	3	3	0.00
23/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3234	3	3	3	0.00
23/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	2	0	0	0	0.00
23/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R203 On 07-May-15			Bond Future	7.01	103.8855	103.9117	103.8855	0.00
23/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	772	1	1	1	0.00
23/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	787	1	1	1	0.00
23/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	757	1	1	1	0.00
23/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	264	0	0	0	0.00
23/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	257	0	0	0	0.00
23/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	271	0	0	0	0.00
23/12/2014	R203 On 06-August-15			Bond Future	7.02	105.6851	105.7106	105.6851	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
23/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	347	0	0	0	0.00
23/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	354	0	0	0	0.00
23/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	362	0	0	0	0.00
23/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	878	1	1	1	0.00
23/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	866	1	1	1	0.00
23/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	890	1	1	1	0.00
23/12/2014	R204 On 05-February-15			Bond Future	7.24	103.5880	103.6427	103.5880	10,782.00
23/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3351	3	3	3	0.00
23/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3319	3	3	3	0.00
23/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3383	3	3	3	0.00
23/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R204 On 07-May-15			Bond Future	7.30	105.2348	105.2894	105.2348	0.00
23/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1075	1	1	1	0.00
23/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1116	1	1	1	0.00
23/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1095	1	1	1	0.00
23/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	481	1	0	1	0.00
23/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	470	0	0	0	0.00
23/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	459	0	0	0	0.00
23/12/2014	R204 On 06-August-15			Bond Future	7.33	103.0186	103.0729	103.0186	0.00
23/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3264	3	3	3	0.00
23/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1698	2	2	2	0.00
23/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1739	2	2	2	0.00
23/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1718	2	2	2	0.00
23/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	133	0	0	0	699.00
23/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	493	1	0	1	0.00
23/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	502	1	1	1	0.00
23/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	485	1	0	1	0.00
23/12/2014	R207 On 05-February-15			Bond Future	7.49	99.4919	99.5571	99.4919	32,274.00
23/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	3995	4	4	4	0.00
23/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	4034	4	4	4	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
23/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	3957	4	4	4	0.00
23/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	1	0	0	0	0.00
23/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	1	0	0	0	0.00
23/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	1	0	0	0	0.00
23/12/2014	R207 On 07-May-15			Bond Future	7.56	101.0738	101.1390	101.0738	0.00
23/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	2803	3	3	3	0.00
23/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1317	1	1	1	66.00
23/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	2835	3	3	3	0.00
23/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	2770	3	3	3	0.00
23/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	174	0	0	0	0.00
23/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	169	0	0	0	0.00
23/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	652	1	1	1	0.00
23/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	179	0	0	0	0.00
23/12/2014	R207 On 06-August-15			Bond Future	7.60	99.1802	99.2453	99.1802	0.00
23/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1523	1	2	1	0.00
23/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1565	2	2	2	0.00
23/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1544	2	2	2	0.00
23/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	995	1	1	1	70.00
23/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	1014	1	1	1	0.00
23/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	998	1	1	1	0.00
23/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	983	1	1	1	0.00
23/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1514	2	2	2	0.00
23/12/2014	R207 On 05-November-15			Bond Future	7.61	100.9890	101.0554	100.9890	0.00
23/12/2014	R207 On 05-November-15	7.74	Call	Bond Future	1718	2	2	2	0.00
23/12/2014	R207 On 05-November-15	7.76	Call	Bond Future	1758	2	2	2	0.00
23/12/2014	R207 On 05-November-15	7.75	Call	Bond Future	1738	2	2	2	0.00
23/12/2014	R207 On 05-November-15	7.43	Call	Bond Future	1164	1	1	1	53.00
23/12/2014	R207 On 05-November-15	7.74	Put	Bond Future	1250	1	1	1	0.00
23/12/2014	R207 On 05-November-15	7.43	Put	Bond Future	1782	2	2	2	0.00
23/12/2014	R207 On 05-November-15	7.76	Put	Bond Future	1220	1	1	1	0.00
23/12/2014	R207 On 05-November-15	7.75	Put	Bond Future	1235	1	1	1	0.00
23/12/2014	R208 On 05-February-15			Bond Future	7.62	98.1876	98.2392	98.1876	51,071.00
23/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	3981	4	4	4	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
23/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	4069	4	4	4	0.00
23/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	4025	4	4	4	0.00
23/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	5	0	0	0	0.00
23/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	5	0	0	0	0.00
23/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	5	0	0	0	0.00
23/12/2014	R208 On 07-May-15			Bond Future	7.69	96.3490	96.4003	96.3490	0.00
23/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	1959	2	2	2	0.00
23/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	2022	2	2	2	0.00
23/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	1990	2	2	2	0.00
23/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	589	1	1	1	0.00
23/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	562	1	1	1	0.00
23/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	576	1	1	1	0.00
23/12/2014	R208 On 06-August-15			Bond Future	7.73	98.0181	98.0693	98.0181	0.00
23/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	2185	2	2	2	0.00
23/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	2157	2	2	2	0.00
23/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2212	2	2	2	0.00
23/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	4983	5	5	5	0.00
23/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	1008	1	1	1	0.00
23/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	209	0	0	0	198.00
23/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	992	1	1	1	0.00
23/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	977	1	1	1	0.00
23/12/2014	R208 On 05-November-15			Bond Future	7.74	96.4022	96.4544	96.4022	0.00
23/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	3748	4	4	4	0.00
23/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	1787	2	2	2	0.00
23/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	1809	2	2	2	0.00
23/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	1765	2	2	2	0.00
23/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	678	1	1	1	2,200.00
23/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1741	2	2	2	0.00
23/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1720	2	2	2	0.00
23/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1761	2	2	2	0.00
23/12/2014	R209 On 05-February-15			Bond Future	8.58	79.5774	79.7033	79.5774	29,898.00
23/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	5202	5	5	5	0.00
23/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	5133	5	5	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
23/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	3463	3	3	3	0.00
23/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	5065	5	5	5	0.00
23/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	64	0	0	0	0.00
23/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	68	0	0	0	0.00
23/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	61	0	0	0	0.00
23/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	228	0	0	0	0.00
23/12/2014	R209 On 07-May-15			Bond Future	8.63	77.6947	77.8218	77.6947	0.00
23/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	4004	4	4	4	0.00
23/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	3952	4	4	4	0.00
23/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	3900	4	4	4	0.00
23/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1139	1	1	1	0.00
23/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1162	1	1	1	0.00
23/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1116	1	1	1	0.00
23/12/2014	R209 On 06-August-15			Bond Future	8.67	79.0410	79.1693	79.0410	0.00
23/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	9221	9	9	9	0.00
23/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	4449	4	4	4	0.00
23/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	4496	4	4	4	0.00
23/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	4403	4	4	4	0.00
23/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1968	2	2	2	0.00
23/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	477	0	0	0	2,914.00
23/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1940	2	2	2	0.00
23/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	1995	2	2	2	0.00
23/12/2014	R210 On 05-February-15			Bond Future	177.55	177.5710	177.5486	177.5710	628.00
23/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2559	3	3	3	0.00
23/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2539	3	3	3	0.00
23/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2549	3	3	3	0.00
23/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R210 On 07-May-15			Bond Future	178.31	178.3334	178.3087	178.3334	0.00
23/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1309	1	1	1	0.00
23/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1319	1	1	1	0.00
23/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1299	1	1	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
23/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R211 On 05-February-15			Bond Future	131.53	131.5760	131.5305	131.5760	1,120.00
23/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	1470	1	1	1	0.00
23/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	1460	1	1	1	0.00
23/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	1480	1	1	1	0.00
23/12/2014	R211 On 07-May-15			Bond Future	133.63	133.6788	133.6310	133.6788	0.00
23/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	1369	1	1	1	0.00
23/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	1379	1	1	1	0.00
23/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	1359	1	1	1	0.00
23/12/2014	R212 On 05-February-15			Bond Future	136.20	136.3971	136.2036	136.3971	13,564.00
23/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	1786	2	2	2	0.00
23/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	1806	2	2	2	0.00
23/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	1796	2	2	2	0.00
23/12/2014	R212 On 07-May-15			Bond Future	138.38	138.5769	138.3787	138.5769	0.00
23/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	2621	2	3	2	0.00
23/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	2631	2	3	2	0.00
23/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	2611	2	3	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
23/12/2014	R213 On 05-February-15			Bond Future	8.47	90.2128	90.3378	90.2128	23,596.00
23/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	5853	6	6	6	0.00
23/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	5922	6	6	6	0.00
23/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	5783	6	6	6	0.00
23/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	34	0	0	0	0.00
23/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	32	0	0	0	0.00
23/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	36	0	0	0	0.00
23/12/2014	R213 On 07-May-15			Bond Future	8.53	88.1027	88.2288	88.1027	0.00
23/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	3129	3	3	3	0.00
23/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	3223	3	3	3	0.00
23/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	3176	3	3	3	0.00
23/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1486	2	1	2	0.00
23/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1458	2	1	2	0.00
23/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1515	2	2	2	0.00
23/12/2014	R213 On 06-August-15			Bond Future	8.57	89.6286	89.7559	89.6286	0.00
23/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	2696	3	3	3	0.00
23/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	2733	3	3	3	0.00
23/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2660	3	3	3	0.00
23/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3260	3	3	3	0.00
23/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	3302	3	3	3	0.00
23/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	3220	3	3	3	0.00
23/12/2014	R214 On 05-February-15			Bond Future	8.66	80.5713	80.7037	80.5713	14,311.00
23/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	6649	7	7	7	0.00
23/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	6578	6	7	6	0.00
23/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	6508	6	7	6	0.00
23/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	30	0	0	0	0.00
23/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	32	0	0	0	0.00
23/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	29	0	0	0	0.00
23/12/2014	R214 On 07-May-15			Bond Future	8.71	78.5610	78.6948	78.5610	0.00
23/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	4578	4	5	4	0.00
23/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	4634	5	5	5	0.00
23/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	4523	4	5	4	0.00
23/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	1073	1	1	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
23/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	1051	1	1	1	0.00
23/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1095	1	1	1	0.00
23/12/2014	R214 On 06-August-15			Bond Future	8.75	79.9217	80.0569	79.9217	0.00
23/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	3211	3	3	3	0.00
23/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	3251	3	3	3	0.00
23/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	3293	3	3	3	0.00
23/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	3313	3	3	3	0.00
23/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	3271	3	3	3	0.00
23/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	3230	3	3	3	0.00
23/12/2014	R248 On 05-February-15			Bond Future	8.74	103.8934	104.0638	103.8934	43,226.00
23/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	7660	7	8	7	0.00
23/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	7567	7	8	7	0.00
23/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	7754	8	8	8	0.00
23/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R248 On 07-May-15			Bond Future	8.79	101.1147	101.2868	101.1147	0.00
23/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	4702	5	5	5	0.00
23/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	4799	5	5	5	0.00
23/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	4604	4	5	4	0.00
23/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/12/2014	R248 On 06-August-15			Bond Future	8.83	102.8662	103.0400	102.8662	0.00
23/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
23/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	767	1	1	1	0.00
23/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	982	1	1	1	0.00
23/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	875	1	1	1	0.00