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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/12/2014 TO: 31/12/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	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
31/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	2025 On 05-February-15			Bond Future	118.41	118.4173	118.4091	118.4173	16.00
31/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	581	1	1	1	0.00
31/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	601	1	1	1	0.00
31/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	591	1	1	1	0.00
31/12/2014	2025 On 07-May-15			Bond Future	120.30	120.3046	120.2966	120.3046	0.00
31/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	703	1	1	1	0.00
31/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	713	1	1	1	0.00
31/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	693	1	1	1	0.00
31/12/2014	2030 On 05-February-15			Bond Future	8.39	96.4691	96.9315	96.4691	4,666.00
31/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	6665	6	7	6	0.00
31/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	6813	6	7	6	0.00
31/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	6739	6	7	6	0.00
31/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2030 On 07-May-15			Bond Future	8.45	97.9987	98.4689	97.9987	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
31/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	2478	2	2	2	0.00
31/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	2400	2	2	2	0.00
31/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	2321	2	2	2	0.00
31/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2032 On 05-February-15			Bond Future	8.55	99.8310	100.3655	99.8310	15.00
31/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	397	1	0	1	0.00
31/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	485	1	0	1	0.00
31/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	309	1	0	1	0.00
31/12/2014	2032 On 07-May-15			Bond Future	8.60	97.2588	97.8019	97.2588	0.00
31/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	910	1	1	1	0.00
31/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	822	1	1	1	0.00
31/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	997	2	1	2	0.00
31/12/2014	2032 On 06-August-15			Bond Future	8.65	98.9359	99.4880	98.9359	0.00
31/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	1311	2	1	2	0.00
31/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	1224	2	1	2	0.00
31/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	1398	2	1	2	0.00
31/12/2014	2037 On 05-February-15			Bond Future	8.61	98.6258	99.1696	98.6258	36,001.00
31/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	8097	8	8	8	0.00
31/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	8181	8	8	8	0.00
31/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	8012	7	8	7	0.00
31/12/2014	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
31/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2037 On 07-May-15			Bond Future	8.67	100.1898	100.7424	100.1898	500.00
31/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	3037	2	3	2	0.00
31/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	3220	3	3	3	0.00
31/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	3129	3	3	3	0.00
31/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2037 On 06-August-15			Bond Future	8.71	97.6572	98.2188	97.6572	0.00
31/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	350	0	0	0	0.00
31/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	255	0	0	0	0.00
31/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	444	0	0	0	0.00
31/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2038 On 05-February-15			Bond Future	125.19	125.2015	125.1931	125.2015	3,701.00
31/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	2183	2	2	2	0.00
31/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	2193	2	2	2	0.00
31/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	2203	2	2	2	0.00
31/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2038 On 07-May-15			Bond Future	127.19	127.1967	127.1885	127.1967	0.00
31/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	199	0	0	0	0.00
31/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	179	0	0	0	0.00
31/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	189	0	0	0	0.00
31/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2044 On 05-February-15			Bond Future	8.73	99.8283	100.4158	99.8283	6,042.00
31/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	2840	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
31/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	2740	2	3	2	0.00
31/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	2640	2	3	2	0.00
31/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2044 On 07-May-15			Bond Future	8.79	101.4113	102.0084	101.4113	0.00
31/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	2047	1	2	1	0.00
31/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	2247	2	2	2	0.00
31/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	2147	2	2	2	0.00
31/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2044 On 06-August-15			Bond Future	8.84	98.7744	99.3813	98.7744	0.00
31/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
31/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	898	2	1	2	0.00
31/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	794	1	1	1	0.00
31/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	1003	2	1	2	0.00
31/12/2014	2046 On 05-February-15			Bond Future	127.88	127.8887	127.8801	127.8887	5,889.00
31/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	3890	4	4	4	0.00
31/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	3870	4	4	4	0.00
31/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	3880	4	4	4	0.00
31/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2046 On 07-May-15			Bond Future	128.55	128.5576	128.5496	128.5576	0.00
31/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	1540	2	2	2	0.00
31/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	1550	2	2	2	0.00
31/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	1560	2	2	2	0.00
31/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	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
31/12/2014	2050 On 05-February-15			Bond Future	136.28	136.2879	136.2788	136.2879	2,753.00
31/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	6289	6	6	6	0.00
31/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	6269	6	6	6	0.00
31/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	6279	6	6	6	0.00
31/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2050 On 07-May-15			Bond Future	138.45	138.4597	138.4513	138.4597	0.00
31/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	3441	3	3	3	0.00
31/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	3461	3	3	3	0.00
31/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	3451	3	3	3	0.00
31/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	AL12 On 05-February-15			Index Future	536.79	533.9060	536.7880	533.9060	0.00
31/12/2014	AL12 On 07-May-15			Index Future	545.30	542.3720	545.3010	542.3720	0.00
31/12/2014	AL37 On 05-February-15			Index Future	447.06	446.0510	447.0580	446.0510	116.00
31/12/2014	AL37 On 07-May-15			Index Future	454.15	453.1240	454.1490	453.1240	0.00
31/12/2014	AL7T On 05-February-15			Index Future	529.14	527.1620	529.1440	527.1620	3.00
31/12/2014	AL7T On 07-May-15			Index Future	537.54	535.5220	537.5360	535.5220	0.00

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31/12/2014	ALBI On 05-February-15			Index Future	483.86	482.0990	483.8580	482.0990	774.00
31/12/2014	ALBI On 07-May-15			Index Future	491.53	489.7440	491.5320	489.7440	0.00
31/12/2014	ALBI On 06-August-15			Index Future	499.91	498.0960	499.9130	498.0960	0.00
31/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	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
31/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2014	EL28 On 05-February-15			Bond Future	124.93	124.9418	124.9344	124.9418	0.00
31/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
31/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
31/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
31/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1056	1	1	1	0.00
31/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1076	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
31/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1066	1	1	1	0.00
31/12/2014	EL28 On 07-May-15			Bond Future	125.42	125.4233	125.4163	125.4233	0.00
31/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	406	0	0	0	0.00
31/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	416	0	0	0	0.00
31/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	426	0	0	0	0.00
31/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	ES33 On 05-February-15			Bond Future	9.45	85.7373	86.1635	85.7373	6,220.00
31/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4106	4	4	4	0.00
31/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4036	4	4	4	0.00
31/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3966	4	4	4	0.00
31/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	ES33 On 07-May-15			Bond Future	9.53	83.3090	83.7421	83.3090	0.00
31/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1558	1	2	1	0.00
31/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1703	1	2	1	0.00
31/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1631	1	2	1	0.00
31/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
31/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
31/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
31/12/2014	ES33 On 06-August-15			Bond Future	9.60	84.7453	85.1856	84.7453	0.00
31/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	7	0	0	0	0.00
31/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	80	0	0	0	0.00
31/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
31/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	67	1	0	1	0.00
31/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
31/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
31/12/2014	GOVI On 05-February-15			GOVI	481.71	480.1070	481.7110	480.1070	440.00
31/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	217210	20	22	20	0.00
31/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	217010	20	22	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
31/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	217110	20	22	20	0.00
31/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
31/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
31/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
31/12/2014	GOVI On 07-May-15			GOVI	489.35	487.7200	489.3510	487.7200	131.00
31/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	393610	38	39	38	0.00
31/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	393410	38	39	38	0.00
31/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	393510	38	39	38	0.00
31/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
31/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
31/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
31/12/2014	GOVI On 06-August-15			GOVI	497.70	496.0380	497.6950	496.0380	0.00
31/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
31/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
31/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
31/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	23050	4	2	4	0.00
31/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	22950	4	2	4	0.00
31/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	23150	4	2	4	0.00
31/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/12/2014	IGOV On 05-February-15			Index Future	224.49	224.6250	224.4880	224.6250	1,093.00
31/12/2014	IGOV On 07-May-15			Index Future	228.07	228.2050	228.0670	228.2050	81.00
31/12/2014	IGOV On 06-August-15			Index Future	231.97	232.1150	231.9730	232.1150	0.00
31/12/2014	ILBI On 05-February-15			Index Future	609.32	609.6220	609.3150	609.6220	157.00
31/12/2014	ILBI On 07-May-15			Index Future	619.22	619.5300	619.2160	619.5300	0.00
31/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/12/2014	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
31/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.21	93.9000	93.7900	93.9000	0.00
31/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.23	93.8600	93.7700	93.8600	0.00
31/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.34	93.7600	93.6600	93.7600	2,850.00
31/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.40	93.7000	93.6000	93.7000	0.00
31/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.50	93.5800	93.5000	93.5800	0.00
31/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.55	93.5100	93.4500	93.5100	5,000.00
31/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.76	93.2900	93.2400	93.2900	0.00
31/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.98	93.0400	93.0200	93.0400	0.00
31/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8600	92.8400	92.8600	0.00
31/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.7100	92.6900	92.7100	0.00
31/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.45	92.5700	92.5500	92.5700	0.00
31/12/2014	R023 On 05-February-15			Bond Future	7.81	102.7824	103.1148	102.7824	11,167.00
31/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	5328	5	5	5	0.00
31/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	5382	5	5	5	0.00
31/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	5273	5	5	5	0.00
31/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	2	0	0	0	0.00
31/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	2	0	0	0	0.00
31/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	2	0	0	0	0.00
31/12/2014	R023 On 07-May-15			Bond Future	7.87	100.4880	100.8259	100.4880	0.00
31/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	2387	2	2	2	0.00
31/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	2462	2	2	2	0.00
31/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	2424	2	2	2	0.00
31/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	841	1	1	1	0.00
31/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	823	1	1	1	0.00
31/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	860	1	1	1	0.00
31/12/2014	R023 On 06-August-15			Bond Future	7.91	102.2201	102.5634	102.2201	0.00
31/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	3056	3	3	3	0.00
31/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	6494	6	6	6	0.00
31/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	3092	3	3	3	0.00
31/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	3127	3	3	3	0.00
31/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1246	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
31/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1208	1	1	1	0.00
31/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1227	1	1	1	0.00
31/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	292	0	0	0	911.00
31/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
31/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1	1	0.00
31/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1	1	0.00
31/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1	1	0.00
31/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R186 On 05-February-15			Bond Future	7.98	120.0323	120.5127	120.0323	44,892.00
31/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	6323	6	6	6	0.00
31/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	6402	6	6	6	0.00
31/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	8267	8	8	8	0.00
31/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	6245	6	6	6	0.00
31/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	4015	4	4	4	0.00
31/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	4390	4	4	4	0.00
31/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	1214	1	1	1	0.00
31/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	1449	1	1	1	0.00
31/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	17	0	0	0	0.00
31/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	2	0	0	0	9,600.00
31/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	16	0	0	0	0.00
31/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	15	0	0	0	0.00
31/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	89	0	0	0	0.00
31/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	1076	1	1	1	6,500.00
31/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	886	1	1	1	6,500.00
31/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	121	0	0	0	0.00
31/12/2014	R186 On 07-May-15			Bond Future	8.04	121.9352	122.4236	121.9352	200.00
31/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	3280	3	3	3	0.00
31/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	3331	3	3	3	0.00
31/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	3229	3	3	3	0.00
31/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1508	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
31/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1538	2	2	2	0.00
31/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1569	2	2	2	0.00
31/12/2014	R186 On 06-August-15			Bond Future	8.08	118.7365	119.2327	118.7365	0.00
31/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2680	2	3	2	0.00
31/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2719	2	3	2	0.00
31/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2758	2	3	2	0.00
31/12/2014	R186 On 06-August-15	8.90	Call	Bond Future	7347	7	7	7	0.00
31/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	3430	4	3	4	0.00
31/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	3342	4	3	4	0.00
31/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	3386	4	3	4	0.00
31/12/2014	R186 On 06-August-15	8.90	Put	Bond Future	873	1	1	1	2,500.00
31/12/2014	R186 On 05-November-15			Bond Future	8.10	120.8908	121.3955	120.8908	0.00
31/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	4156	4	4	4	0.00
31/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	4245	4	4	4	0.00
31/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	4200	4	4	4	0.00
31/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	8118	8	8	8	0.00
31/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	3026	3	3	3	0.00
31/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1177	1	1	1	2,600.00
31/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	3061	3	3	3	0.00
31/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	2991	3	3	3	0.00
31/12/2014	R197 On 05-February-15			Bond Future	286.22	286.2400	286.2205	286.2400	898.00
31/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	2779	3	3	3	0.00
31/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	2789	3	3	3	0.00
31/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	2769	3	3	3	0.00
31/12/2014	R197 On 07-May-15			Bond Future	290.78	290.8017	290.7828	290.8017	0.00
31/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	3227	3	3	3	0.00
31/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	3217	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
31/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	3207	3	3	3	0.00
31/12/2014	R202 On 05-February-15			Bond Future	236.67	237.0360	236.6749	237.0360	50,884.00
31/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	3685	4	4	4	0.00
31/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	3665	4	4	4	0.00
31/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	3675	4	4	4	0.00
31/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R202 On 07-May-15			Bond Future	240.45	240.8134	240.4472	240.8134	0.00
31/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	1947	2	2	2	0.00
31/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	1957	2	2	2	0.00
31/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	1937	2	2	2	0.00
31/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R203 On 05-February-15			Bond Future	6.92	106.3363	106.4744	106.3363	14,991.00
31/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1821	2	2	2	55.00
31/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3343	3	3	3	0.00
31/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3366	3	3	3	0.00
31/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3320	3	3	3	0.00
31/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	1	0	0	0	0.00
31/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R203 On 07-May-15			Bond Future	6.98	103.8557	103.9964	103.8557	0.00
31/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	838	1	1	1	0.00
31/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	854	1	1	1	0.00
31/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	823	1	1	1	0.00
31/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	246	0	0	0	0.00
31/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	239	0	0	0	0.00
31/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	252	0	0	0	0.00
31/12/2014	R203 On 06-August-15			Bond Future	6.98	105.6463	105.7889	105.6463	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
31/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	394	0	0	0	0.00
31/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	402	0	0	0	0.00
31/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	409	0	0	0	0.00
31/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	847	1	1	1	0.00
31/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	835	1	1	1	0.00
31/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	859	1	1	1	0.00
31/12/2014	R204 On 05-February-15			Bond Future	7.20	103.5529	103.7460	103.5529	10,782.00
31/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3454	3	3	3	0.00
31/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3421	3	3	3	0.00
31/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3486	3	3	3	0.00
31/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R204 On 07-May-15			Bond Future	7.27	105.1946	105.3910	105.1946	0.00
31/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1152	1	1	1	0.00
31/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1193	1	1	1	0.00
31/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1172	1	1	1	0.00
31/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	456	0	0	0	0.00
31/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	445	0	0	0	0.00
31/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	435	0	0	0	0.00
31/12/2014	R204 On 06-August-15			Bond Future	7.30	102.9693	103.1686	102.9693	0.00
31/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3358	3	3	3	0.00
31/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1774	2	2	2	0.00
31/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1816	2	2	2	0.00
31/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1795	2	2	2	0.00
31/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	131	0	0	0	699.00
31/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	474	1	0	1	0.00
31/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	483	1	0	1	0.00
31/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	466	1	0	1	0.00
31/12/2014	R207 On 05-February-15			Bond Future	7.45	99.4720	99.7020	99.4720	30,977.00
31/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	4139	4	4	4	0.00
31/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	4178	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
31/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	4101	4	4	4	0.00
31/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R207 On 07-May-15			Bond Future	7.52	101.0490	101.2829	101.0490	0.00
31/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	2934	3	3	3	0.00
31/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1419	1	1	1	66.00
31/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	2967	3	3	3	0.00
31/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	2902	3	3	3	0.00
31/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	162	0	0	0	0.00
31/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	157	0	0	0	0.00
31/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	609	1	1	1	0.00
31/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	166	0	0	0	0.00
31/12/2014	R207 On 06-August-15			Bond Future	7.56	99.1465	99.3839	99.1465	0.00
31/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1614	1	2	1	0.00
31/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1657	1	2	1	0.00
31/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1635	1	2	1	0.00
31/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	1069	1	1	1	70.00
31/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	966	1	1	1	0.00
31/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	951	1	1	1	0.00
31/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	937	1	1	1	0.00
31/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1449	2	1	2	0.00
31/12/2014	R207 On 05-November-15			Bond Future	7.57	100.9452	101.1864	100.9452	0.00
31/12/2014	R207 On 05-November-15	7.74	Call	Bond Future	1810	2	2	2	0.00
31/12/2014	R207 On 05-November-15	7.76	Call	Bond Future	1851	2	2	2	0.00
31/12/2014	R207 On 05-November-15	7.75	Call	Bond Future	1830	2	2	2	0.00
31/12/2014	R207 On 05-November-15	7.43	Call	Bond Future	1246	1	1	1	53.00
31/12/2014	R207 On 05-November-15	7.74	Put	Bond Future	1211	1	1	1	0.00
31/12/2014	R207 On 05-November-15	7.43	Put	Bond Future	1732	2	2	2	0.00
31/12/2014	R207 On 05-November-15	7.76	Put	Bond Future	1182	1	1	1	0.00
31/12/2014	R207 On 05-November-15	7.75	Put	Bond Future	1196	1	1	1	0.00
31/12/2014	R208 On 05-February-15			Bond Future	7.59	98.1388	98.4060	98.1388	50,770.00
31/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	4144	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
31/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	4233	4	4	4	0.00
31/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	4189	4	4	4	0.00
31/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	2	0	0	0	0.00
31/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	2	0	0	0	0.00
31/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	2	0	0	0	0.00
31/12/2014	R208 On 07-May-15			Bond Future	7.65	96.2951	96.5669	96.2951	0.00
31/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	2087	2	2	2	0.00
31/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	2151	2	2	2	0.00
31/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	2119	2	2	2	0.00
31/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	550	1	1	1	0.00
31/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	525	1	1	1	0.00
31/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	537	1	1	1	0.00
31/12/2014	R208 On 06-August-15			Bond Future	7.69	97.9554	98.2314	97.9554	0.00
31/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	2322	2	2	2	0.00
31/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	2294	2	2	2	0.00
31/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2350	2	2	2	0.00
31/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	5144	5	5	5	0.00
31/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	983	1	1	1	0.00
31/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	208	0	0	0	198.00
31/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	968	1	1	1	0.00
31/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	953	1	1	1	0.00
31/12/2014	R208 On 05-November-15			Bond Future	7.70	96.3293	96.6098	96.3293	0.00
31/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	3906	4	4	4	0.00
31/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	1920	2	2	2	0.00
31/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	1943	2	2	2	0.00
31/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	1898	2	2	2	0.00
31/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	681	1	1	1	2,200.00
31/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1718	2	2	2	0.00
31/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1698	2	2	2	0.00
31/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1738	2	2	2	0.00
31/12/2014	R209 On 05-February-15			Bond Future	8.54	79.6103	80.0599	79.6103	29,898.00
31/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	5533	5	6	5	0.00
31/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	5464	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
31/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	3748	3	4	3	0.00
31/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	5394	5	5	5	0.00
31/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	39	0	0	0	0.00
31/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	41	0	0	0	0.00
31/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	36	0	0	0	0.00
31/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	157	0	0	0	0.00
31/12/2014	R209 On 07-May-15			Bond Future	8.59	77.7248	78.1817	77.7248	0.00
31/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	4269	4	4	4	0.00
31/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	4216	4	4	4	0.00
31/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	4163	4	4	4	0.00
31/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1043	1	1	1	0.00
31/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1065	1	1	1	0.00
31/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1022	1	1	1	0.00
31/12/2014	R209 On 06-August-15			Bond Future	8.63	79.0651	79.5294	79.0651	0.00
31/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	9562	9	10	9	0.00
31/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	4728	4	5	4	0.00
31/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	4777	4	5	4	0.00
31/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	4681	4	5	4	0.00
31/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1886	2	2	2	0.00
31/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	458	0	0	0	2,914.00
31/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1860	2	2	2	0.00
31/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	1913	2	2	2	0.00
31/12/2014	R210 On 05-February-15			Bond Future	177.44	177.4544	177.4419	177.4544	628.00
31/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2452	2	2	2	0.00
31/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2432	2	2	2	0.00
31/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2442	2	2	2	0.00
31/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R210 On 07-May-15			Bond Future	178.20	178.2072	178.1951	178.2072	0.00
31/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1195	1	1	1	0.00
31/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1205	1	1	1	0.00
31/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1185	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
31/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R211 On 05-February-15			Bond Future	131.30	131.4487	131.3047	131.4487	1,120.00
31/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	1695	2	2	2	0.00
31/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	1685	2	2	2	0.00
31/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	1705	2	2	2	0.00
31/12/2014	R211 On 07-May-15			Bond Future	133.40	133.5436	133.3978	133.5436	0.00
31/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	1602	1	2	1	0.00
31/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	1612	1	2	1	0.00
31/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	1592	1	2	1	0.00
31/12/2014	R212 On 05-February-15			Bond Future	135.99	136.1321	135.9910	136.1321	13,564.00
31/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	1999	2	2	2	0.00
31/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	2019	2	2	2	0.00
31/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	2009	2	2	2	0.00
31/12/2014	R212 On 07-May-15			Bond Future	138.16	138.3016	138.1588	138.3016	0.00
31/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	2841	3	3	3	0.00
31/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	2851	3	3	3	0.00
31/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	2831	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
31/12/2014	R213 On 05-February-15			Bond Future	8.43	90.2492	90.6938	90.2492	23,708.00
31/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	6191	6	6	6	0.00
31/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	6262	6	6	6	0.00
31/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	6121	6	6	6	0.00
31/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	16	0	0	0	0.00
31/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	15	0	0	0	0.00
31/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	17	0	0	0	0.00
31/12/2014	R213 On 07-May-15			Bond Future	8.48	88.1357	88.5877	88.1357	0.00
31/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	3367	3	3	3	0.00
31/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	3464	3	3	3	0.00
31/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	3415	3	3	3	0.00
31/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1366	1	1	1	0.00
31/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1340	1	1	1	0.00
31/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1393	1	1	1	0.00
31/12/2014	R213 On 06-August-15			Bond Future	8.53	89.6550	90.1143	89.6550	0.00
31/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	2924	3	3	3	0.00
31/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	2962	3	3	3	0.00
31/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2886	3	3	3	0.00
31/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3130	3	3	3	0.00
31/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	3169	3	3	3	0.00
31/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	3090	3	3	3	0.00
31/12/2014	R214 On 05-February-15			Bond Future	8.62	80.6065	81.0796	80.6065	14,311.00
31/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	7010	7	7	7	0.00
31/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	6939	6	7	6	0.00
31/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	6867	6	7	6	0.00
31/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	14	0	0	0	0.00
31/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	15	0	0	0	0.00
31/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	13	0	0	0	0.00
31/12/2014	R214 On 07-May-15			Bond Future	8.67	78.5935	79.0742	78.5935	0.00
31/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	4867	4	5	4	0.00
31/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	4924	5	5	5	0.00
31/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	4811	4	5	4	0.00
31/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	983	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
31/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	963	1	1	1	0.00
31/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1003	1	1	1	0.00
31/12/2014	R214 On 06-August-15			Bond Future	8.71	79.9482	80.4370	79.9482	0.00
31/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	3463	3	3	3	0.00
31/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	3505	3	4	3	0.00
31/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	3548	3	4	3	0.00
31/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	3185	3	3	3	0.00
31/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	3145	3	3	3	0.00
31/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	3105	3	3	3	0.00
31/12/2014	R248 On 05-February-15			Bond Future	8.69	103.9404	104.5484	103.9404	43,226.00
31/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	8145	8	8	8	0.00
31/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	8051	7	8	7	0.00
31/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	8238	8	8	8	0.00
31/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R248 On 07-May-15			Bond Future	8.74	101.1580	101.7759	101.1580	0.00
31/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	5191	5	5	5	0.00
31/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	5289	5	5	5	0.00
31/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	5093	4	5	4	0.00
31/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
31/12/2014	R248 On 06-August-15			Bond Future	8.79	102.9018	103.5299	102.9018	0.00
31/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
31/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	277	1	0	1	0.00
31/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	492	1	0	1	0.00
31/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	385	1	0	1	0.00