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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	1386 On 28-February-31			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
15/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	2025 On 05-February-15			Bond Future	118.70	118.7175	118.7006	118.7175	16.00
15/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	289	0	289	0	0.00
15/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	309	0	309	0	0.00
15/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	299	0	299	0	0.00
15/12/2014	2025 On 07-May-15			Bond Future	120.60	120.6196	120.6014	120.6196	0.00
15/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	399	0	399	0	0.00
15/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	409	0	409	0	0.00
15/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	389	0	389	0	0.00
15/12/2014	2030 On 05-February-15			Bond Future	8.45	96.5834	8.4516	96.5834	4,665.00
15/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	6153	6	6153	6	0.00
15/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	6302	6	6302	6	0.00
15/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	6228	6	6228	6	0.00
15/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2030 On 07-May-15			Bond Future	8.51	98.1232	8.5124	98.1232	0.00
15/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	1966	2	1966	2	0.00
15/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	1888	2	1888	2	0.00
15/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	1809	2	1809	2	0.00
15/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2032 On 05-February-15			Bond Future	8.62	99.8579	8.6184	99.8579	15.00
15/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	1033	1	1033	1	0.00

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15/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	1121	1	1121	1	0.00
15/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	945	1	945	1	0.00
15/12/2014	2032 On 07-May-15			Bond Future	8.68	97.2944	8.6792	97.2944	0.00
15/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	1548	1	1548	1	0.00
15/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	1461	1	1461	1	0.00
15/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	1635	2	1635	2	0.00
15/12/2014	2032 On 06-August-15			Bond Future	8.73	98.9883	8.7273	98.9883	0.00
15/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	1944	2	1944	2	0.00
15/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	1857	2	1857	2	0.00
15/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	2031	2	2031	2	0.00
15/12/2014	2037 On 05-February-15			Bond Future	8.70	98.4212	8.7006	98.4212	36,001.00
15/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	7206	7	7206	7	0.00
15/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	7291	7	7291	7	0.00
15/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	7122	7	7122	7	0.00
15/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2037 On 07-May-15			Bond Future	8.76	99.9902	8.7596	99.9902	500.00
15/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	2141	2	2141	2	0.00
15/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	2323	2	2323	2	0.00
15/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	2232	2	2232	2	0.00
15/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2037 On 06-August-15			Bond Future	8.81	97.4707	8.8081	97.4707	0.00
15/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00

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15/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	546	0	546	0	0.00
15/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	640	0	640	0	0.00
15/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	451	0	451	0	0.00
15/12/2014	2038 On 05-February-15			Bond Future	126.59	126.6085	126.5906	126.6085	3,701.00
15/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	3581	4	3581	4	0.00
15/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	3591	4	3591	4	0.00
15/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	3601	4	3601	4	0.00
15/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2038 On 07-May-15			Bond Future	128.62	128.6370	128.6176	128.6370	0.00
15/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	1628	2	1628	2	0.00
15/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	1608	2	1608	2	0.00
15/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	1618	2	1618	2	0.00
15/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2044 On 05-February-15			Bond Future	8.83	99.5031	8.8302	99.5031	6,042.00
15/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	1827	2	1827	2	0.00
15/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	1727	2	1727	2	0.00
15/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	1627	2	1627	2	0.00
15/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2044 On 07-May-15			Bond Future	8.89	101.0894	8.8886	101.0894	0.00
15/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	1025	1	1025	1	0.00
15/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	1225	1	1225	1	0.00
15/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	1126	1	1126	1	0.00
15/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2044 On 06-August-15			Bond Future	8.94	98.4637	8.9372	98.4637	0.00
15/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00

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15/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	1920	2	1920	2	0.00
15/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	1816	2	1816	2	0.00
15/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	2025	2	2025	2	0.00
15/12/2014	2046 On 05-February-15			Bond Future	129.86	128.5759	129.8622	128.5759	5,889.00
15/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	5872	5	5872	5	0.00
15/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	5852	5	5852	5	0.00
15/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	5862	5	5862	5	0.00
15/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2046 On 07-May-15			Bond Future	130.57	129.2667	130.5727	129.2667	0.00
15/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	3563	2	3563	2	0.00
15/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	3573	2	3573	2	0.00
15/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	3583	2	3583	2	0.00
15/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2050 On 05-February-15			Bond Future	137.39	137.4137	137.3943	137.4137	2,640.00
15/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	7404	7	7404	7	0.00
15/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	7384	7	7384	7	0.00
15/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	7394	7	7394	7	0.00
15/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2050 On 07-May-15			Bond Future	139.59	139.6151	139.5943	139.6151	0.00
15/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	4584	5	4584	5	0.00
15/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	4604	5	4604	5	0.00
15/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	4594	5	4594	5	0.00
15/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	5706 On 15-September-15			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
15/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	AL12 On 05-February-15			Index Future	533.04	533.4900	533.0420	533.4900	0.00
15/12/2014	AL12 On 07-May-15			Index Future	541.53	541.9940	541.5320	541.9940	0.00
15/12/2014	AL37 On 05-February-15			Index Future	446.99	447.2310	446.9890	447.2310	116.00
15/12/2014	AL37 On 07-May-15			Index Future	454.11	454.3600	454.1090	454.3600	0.00
15/12/2014	AL7T On 05-February-15			Index Future	528.93	529.4250	528.9300	529.4250	3.00
15/12/2014	AL7T On 07-May-15			Index Future	537.36	537.8640	537.3550	537.8640	0.00
15/12/2014	ALBI On 05-February-15			Index Future	482.28	482.6110	482.2810	482.6110	654.00
15/12/2014	ALBI On 07-May-15			Index Future	489.96	490.3040	489.9630	490.3040	0.00
15/12/2014	ALBI On 06-August-15			Index Future	498.39	498.7450	498.3940	498.7450	0.00
15/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2014	EL28 On 05-February-15			Bond Future	125.16	125.1766	125.1602	125.1766	0.00
15/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
15/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
15/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
15/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	830	1	830	1	0.00
15/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	850	1	850	1	0.00
15/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	840	1	840	1	0.00
15/12/2014	EL28 On 07-May-15			Bond Future	125.65	125.6724	125.6547	125.6724	0.00
15/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	645	1	645	1	0.00
15/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	655	1	655	1	0.00
15/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	665	1	665	1	0.00
15/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	ES33 On 05-February-15			Bond Future	9.54	85.5707	9.5384	85.5707	6,220.00
15/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3405	4	3405	4	0.00
15/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3335	3	3335	3	0.00
15/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3265	3	3265	3	0.00
15/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	ES33 On 05-February-15	10.01	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
15/12/2014	ES33 On 07-May-15			Bond Future	9.62	83.1467	9.6230	83.1467	0.00
15/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	852	1	852	1	0.00
15/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	997	1	997	1	0.00
15/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	925	1	925	1	0.00
15/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
15/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
15/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
15/12/2014	ES33 On 06-August-15			Bond Future	9.70	84.5941	9.6957	84.5941	0.00
15/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
15/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
15/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
15/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	771	1	771	1	0.00
15/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	698	1	698	1	0.00
15/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	624	1	624	1	0.00
15/12/2014	GOVI On 05-February-15			GOVI	480.59	480.8770	480.5910	480.8770	431.00
15/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	206010	21	206010	21	0.00
15/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	205810	21	205810	21	0.00
15/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	205910	21	205910	21	0.00
15/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
15/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
15/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
15/12/2014	GOVI On 07-May-15			GOVI	488.25	488.5420	488.2460	488.5420	130.00
15/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	382560	39	382560	39	0.00
15/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	382360	39	382360	39	0.00
15/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	382460	39	382460	39	0.00
15/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
15/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
15/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
15/12/2014	GOVI On 06-August-15			GOVI	496.65	496.9530	496.6460	496.9530	0.00
15/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
15/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
15/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
15/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	33540	3	33540	3	0.00
15/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	33440	3	33440	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
15/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	33640	3	33640	3	0.00
15/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/12/2014	IGOV On 05-February-15			Index Future	225.63	226.0040	225.6340	226.0040	1,093.00
15/12/2014	IGOV On 07-May-15			Index Future	229.25	229.6250	229.2460	229.6250	81.00
15/12/2014	IGOV On 06-August-15			Index Future	233.21	233.5960	233.2090	233.5960	0.00
15/12/2014	ILBI On 05-February-15			Index Future	611.17	611.9790	611.1670	611.9790	157.00
15/12/2014	ILBI On 07-May-15			Index Future	621.14	621.9700	621.1370	621.9700	0.00
15/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
15/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/12/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
15/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.11	93.9100	6.1100	93.9100	0.00
15/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.22	93.8000	6.2200	93.8000	0.00
15/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.28	93.7600	6.2800	93.7600	2,850.00
15/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.34	93.7000	6.3400	93.7000	0.00
15/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.43	93.6200	6.4300	93.6200	0.00
15/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.53	93.5300	6.5300	93.5300	5,000.00
15/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.67	93.3700	6.6700	93.3700	0.00
15/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.90	93.1600	6.9000	93.1600	0.00
15/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.04	93.0200	7.0400	93.0200	0.00
15/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.18	92.8900	7.1800	92.8900	0.00
15/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.31	92.7600	7.3100	92.7600	0.00
15/12/2014	R023 On 05-February-15			Bond Future	7.81	103.2197	7.8148	103.2197	11,167.00
15/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	5320	5	5320	5	0.00
15/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	5374	5	5374	5	0.00
15/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	5266	5	5266	5	0.00
15/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	8	0	8	0	0.00
15/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	8	0	8	0	0.00
15/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	9	0	9	0	0.00
15/12/2014	R023 On 07-May-15			Bond Future	7.87	100.9406	7.8717	100.9406	0.00
15/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	2400	2	2400	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
15/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	2476	3	2476	3	0.00
15/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	2438	3	2438	3	0.00
15/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	861	1	861	1	0.00
15/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	842	1	842	1	0.00
15/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	880	1	880	1	0.00
15/12/2014	R023 On 06-August-15			Bond Future	7.91	102.6972	7.9095	102.6972	0.00
15/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	3043	3	3043	3	0.00
15/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	6481	7	6481	7	0.00
15/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	3079	3	3079	3	0.00
15/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	3115	3	3115	3	0.00
15/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1222	1	1222	1	0.00
15/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1185	1	1185	1	0.00
15/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1203	1	1203	1	0.00
15/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	269	0	269	0	911.00
15/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
15/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1074	1	1074	1	0.00
15/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1086	1	1086	1	0.00
15/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1080	1	1080	1	0.00
15/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	1	0	1	0	0.00
15/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	1	0	1	0	0.00
15/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	1	0	1	0	0.00
15/12/2014	R186 On 05-February-15			Bond Future	8.00	120.4162	7.9998	120.4162	45,417.00
15/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	6226	6	6226	6	0.00
15/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	6303	6	6303	6	0.00
15/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	8141	8	8141	8	0.00
15/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	6150	6	6150	6	0.00
15/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	4007	4	4007	4	0.00
15/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	4363	4	4363	4	0.00
15/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	1375	1	1375	1	0.00
15/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	1600	2	1600	2	0.00
15/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	59	0	59	0	0.00
15/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	13	0	13	0	9,600.00
15/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	56	0	56	0	0.00
15/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	53	0	53	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
15/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	199	0	199	0	0.00
15/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	1373	1	1373	1	6,500.00
15/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	1173	1	1173	1	6,500.00
15/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	250	0	250	0	0.00
15/12/2014	R186 On 07-May-15			Bond Future	8.06	122.3354	8.0554	122.3354	1.00
15/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	3212	3	3212	3	0.00
15/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	3263	3	3263	3	0.00
15/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	3161	3	3161	3	0.00
15/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1569	2	1569	2	0.00
15/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1600	2	1600	2	0.00
15/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1632	2	1632	2	0.00
15/12/2014	R186 On 06-August-15			Bond Future	8.09	119.1632	8.0946	119.1632	0.00
15/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2603	3	2603	3	0.00
15/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2642	3	2642	3	0.00
15/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2681	3	2681	3	0.00
15/12/2014	R186 On 06-August-15	8.90	Call	Bond Future	7252	7	7252	7	0.00
15/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	3466	3	3466	3	0.00
15/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	3377	3	3377	3	0.00
15/12/2014	R186 On 06-August-15	8.90	Put	Bond Future	891	1	891	1	2,500.00
15/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	3421	3	3421	3	0.00
15/12/2014	R186 On 05-November-15			Bond Future	8.11	121.3543	8.1144	121.3543	0.00
15/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	4057	4	4057	4	0.00
15/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	4146	4	4146	4	0.00
15/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	4101	4	4101	4	0.00
15/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	8016	8	8016	8	0.00
15/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	3015	3	3015	3	0.00
15/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1162	1	1162	1	2,600.00
15/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	3050	3	3050	3	0.00
15/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	2980	3	2980	3	0.00
15/12/2014	R197 On 05-February-15			Bond Future	287.42	288.0981	287.4192	288.0981	898.00
15/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	1581	1	1581	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
15/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	1591	1	1591	1	0.00
15/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	1571	1	1571	1	0.00
15/12/2014	R197 On 07-May-15			Bond Future	292.02	292.7135	292.0214	292.7135	0.00
15/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	1989	1	1989	1	0.00
15/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	1979	1	1979	1	0.00
15/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	1969	1	1969	1	0.00
15/12/2014	R202 On 05-February-15			Bond Future	237.49	238.2173	237.4887	238.2173	50,884.00
15/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4499	5	4499	5	0.00
15/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4479	5	4479	5	0.00
15/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4489	5	4489	5	0.00
15/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R202 On 07-May-15			Bond Future	241.29	242.0337	241.2913	242.0337	0.00
15/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	2791	4	2791	4	0.00
15/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	2801	4	2801	4	0.00
15/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	2781	4	2781	4	0.00
15/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R203 On 05-February-15			Bond Future	6.92	106.4824	6.9195	106.4824	14,661.00
15/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1818	2	1818	2	55.00
15/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3338	3	3338	3	0.00
15/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3361	3	3361	3	0.00
15/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3315	3	3315	3	0.00
15/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	3	0	3	0	0.00
15/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R203 On 07-May-15			Bond Future	6.97	104.0130	6.9740	104.0130	0.00
15/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	846	1	846	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
15/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	861	1	861	1	0.00
15/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	831	1	831	1	0.00
15/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	251	0	251	0	0.00
15/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	244	0	244	0	0.00
15/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	257	0	257	0	0.00
15/12/2014	R203 On 06-August-15			Bond Future	6.97	105.8234	6.9677	105.8234	0.00
15/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	390	0	390	0	0.00
15/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	398	0	398	0	0.00
15/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	406	0	406	0	0.00
15/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	823	1	823	1	0.00
15/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	811	1	811	1	0.00
15/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	835	1	835	1	0.00
15/12/2014	R204 On 05-February-15			Bond Future	7.19	103.8272	7.1908	103.8272	10,809.00
15/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3501	4	3501	4	0.00
15/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3468	4	3468	4	0.00
15/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3533	4	3533	4	0.00
15/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	1	0	1	0	0.00
15/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	1	0	1	0	0.00
15/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	1	0	1	0	0.00
15/12/2014	R204 On 07-May-15			Bond Future	7.25	105.4820	7.2525	105.4820	0.00
15/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1196	1	1196	1	0.00
15/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1238	1	1238	1	0.00
15/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1217	1	1217	1	0.00
15/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	446	0	446	0	0.00
15/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	435	0	435	0	0.00
15/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	425	0	425	0	0.00
15/12/2014	R204 On 06-August-15			Bond Future	7.28	103.2785	7.2772	103.2785	0.00
15/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3414	3	3414	3	0.00
15/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1814	2	1814	2	0.00
15/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1857	2	1857	2	0.00
15/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1835	2	1835	2	0.00
15/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	114	0	114	0	699.00
15/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	442	0	442	0	0.00
15/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	450	0	450	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
15/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	434	0	434	0	0.00
15/12/2014	R207 On 05-February-15			Bond Future	7.46	99.7337	7.4621	99.7337	32,274.00
15/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	4090	4	4090	4	0.00
15/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	4128	4	4128	4	0.00
15/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	4052	4	4052	4	0.00
15/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	2	0	2	0	0.00
15/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	1	0	1	0	0.00
15/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	2	0	2	0	0.00
15/12/2014	R207 On 07-May-15			Bond Future	7.53	101.3235	7.5306	101.3235	0.00
15/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	2903	3	2903	3	0.00
15/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1401	1	1401	1	66.00
15/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	2935	3	2935	3	0.00
15/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	2871	3	2871	3	0.00
15/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	175	0	175	0	0.00
15/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	169	0	169	0	0.00
15/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	635	1	635	1	0.00
15/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	179	0	179	0	0.00
15/12/2014	R207 On 06-August-15			Bond Future	7.57	99.4425	7.5707	99.4425	0.00
15/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1577	2	1577	2	0.00
15/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1621	2	1621	2	0.00
15/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1599	2	1599	2	0.00
15/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	1034	1	1034	1	70.00
15/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	957	1	957	1	0.00
15/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	942	1	942	1	0.00
15/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	928	1	928	1	0.00
15/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1442	1	1442	1	0.00
15/12/2014	R208 On 05-February-15			Bond Future	7.59	98.4438	7.5946	98.4438	51,071.00
15/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	4116	4	4116	4	0.00
15/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	4204	4	4204	4	0.00
15/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	4160	4	4160	4	0.00
15/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	7	0	7	0	0.00
15/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	7	0	7	0	0.00
15/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	6	0	6	0	0.00
15/12/2014	R208 On 07-May-15			Bond Future	7.65	96.6131	7.6548	96.6131	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
15/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	2082	2	2082	2	0.00
15/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	2145	2	2145	2	0.00
15/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	2114	2	2114	2	0.00
15/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	572	1	572	1	0.00
15/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	546	1	546	1	0.00
15/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	559	1	559	1	0.00
15/12/2014	R208 On 06-August-15			Bond Future	7.69	98.2948	7.6912	98.2948	0.00
15/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	2300	2	2300	2	0.00
15/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	2272	2	2272	2	0.00
15/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2328	2	2328	2	0.00
15/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	5117	5	5117	5	0.00
15/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	972	1	972	1	0.00
15/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	192	0	192	0	198.00
15/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	957	1	957	1	0.00
15/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	942	1	942	1	0.00
15/12/2014	R208 On 05-November-15			Bond Future	7.70	96.6986	7.6998	96.6986	0.00
15/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	3882	4	3882	4	0.00
15/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	1881	2	1881	2	0.00
15/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	1904	2	1904	2	0.00
15/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	1859	2	1859	2	0.00
15/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	645	1	645	1	2,200.00
15/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1669	2	1669	2	0.00
15/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1649	2	1649	2	0.00
15/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1688	2	1688	2	0.00
15/12/2014	R209 On 05-February-15			Bond Future	8.62	79.4863	8.6235	79.4863	29,898.00
15/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	4924	5	4924	5	0.00
15/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	4858	5	4858	5	0.00
15/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	3260	3	3260	3	0.00
15/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	4792	5	4792	5	0.00
15/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	124	0	124	0	0.00
15/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	130	0	130	0	0.00
15/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	118	0	118	0	0.00
15/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	359	0	359	0	0.00
15/12/2014	R209 On 07-May-15			Bond Future	8.68	77.6053	8.6764	77.6053	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
15/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	3838	4	3838	4	0.00
15/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	3788	4	3788	4	0.00
15/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	3739	4	3739	4	0.00
15/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1312	1	1312	1	0.00
15/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1337	1	1337	1	0.00
15/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1287	1	1287	1	0.00
15/12/2014	R209 On 06-August-15			Bond Future	8.72	78.9563	8.7178	78.9563	0.00
15/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	8940	9	8940	9	0.00
15/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	4299	4	4299	4	0.00
15/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	4345	4	4345	4	0.00
15/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	4254	4	4254	4	0.00
15/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	2152	2	2152	2	0.00
15/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	531	1	531	1	2,914.00
15/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	2123	2	2123	2	0.00
15/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	2181	2	2181	2	0.00
15/12/2014	R210 On 05-February-15			Bond Future	177.80	177.8220	177.7966	177.8220	628.00
15/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2807	3	2807	3	0.00
15/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2787	3	2787	3	0.00
15/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2797	3	2797	3	0.00
15/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R210 On 07-May-15			Bond Future	178.57	178.5954	178.5684	178.5954	0.00
15/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1568	2	1568	2	0.00
15/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1578	2	1578	2	0.00
15/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1558	2	1558	2	0.00
15/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R211 On 05-February-15			Bond Future	131.74	132.1683	131.7369	132.1683	1,120.00
15/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	1263	1	1263	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
15/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	1253	1	1253	1	0.00
15/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	1273	1	1273	1	0.00
15/12/2014	R211 On 07-May-15			Bond Future	133.85	134.2858	133.8466	134.2858	0.00
15/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	1153	1	1153	1	0.00
15/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	1163	1	1163	1	0.00
15/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	1143	1	1143	1	0.00
15/12/2014	R212 On 05-February-15			Bond Future	136.93	137.2580	136.9261	137.2580	13,564.00
15/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	1064	1	1064	1	0.00
15/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	1084	1	1084	1	0.00
15/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	1074	1	1074	1	0.00
15/12/2014	R212 On 07-May-15			Bond Future	139.12	139.4571	139.1188	139.4571	0.00
15/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	1881	2	1881	2	0.00
15/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	1891	2	1891	2	0.00
15/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	1871	2	1871	2	0.00
15/12/2014	R213 On 05-February-15			Bond Future	8.50	90.2771	8.4970	90.2771	22,096.00
15/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	5706	6	5706	6	0.00
15/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	5774	6	5774	6	0.00
15/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	5637	6	5637	6	0.00
15/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	64	0	64	0	0.00
15/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	60	0	60	0	0.00
15/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	67	0	67	0	0.00
15/12/2014	R213 On 07-May-15			Bond Future	8.55	88.1716	8.5524	88.1716	0.00
15/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	3083	3	3083	3	0.00
15/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	3175	3	3175	3	0.00
15/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	3129	3	3129	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
15/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1615	2	1615	2	0.00
15/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1585	2	1585	2	0.00
15/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1645	2	1645	2	0.00
15/12/2014	R213 On 06-August-15			Bond Future	8.60	89.7059	8.5954	89.7059	0.00
15/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	2620	3	2620	3	0.00
15/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	2656	3	2656	3	0.00
15/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2584	3	2584	3	0.00
15/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3355	3	3355	3	0.00
15/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	3397	3	3397	3	0.00
15/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	3314	3	3314	3	0.00
15/12/2014	R214 On 05-February-15			Bond Future	8.71	80.3472	8.7141	80.3472	11,529.00
15/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	6251	6	6251	6	0.00
15/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	6182	6	6182	6	0.00
15/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	6113	6	6113	6	0.00
15/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	71	0	71	0	0.00
15/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	75	0	75	0	0.00
15/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	68	0	68	0	0.00
15/12/2014	R214 On 07-May-15			Bond Future	8.77	78.3366	8.7653	78.3366	0.00
15/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	4342	4	4342	4	0.00
15/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	4395	4	4395	4	0.00
15/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	4289	4	4289	4	0.00
15/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	1278	1	1278	1	0.00
15/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	1254	1	1254	1	0.00
15/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1302	1	1302	1	0.00
15/12/2014	R214 On 06-August-15			Bond Future	8.81	79.6999	8.8062	79.6999	0.00
15/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	3067	3	3067	3	0.00
15/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	3107	3	3107	3	0.00
15/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	3146	3	3146	3	0.00
15/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	3611	4	3611	4	0.00
15/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	3567	4	3567	4	0.00
15/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	3525	4	3525	4	0.00
15/12/2014	R248 On 05-February-15			Bond Future	8.81	103.4404	8.8055	103.4404	43,226.00
15/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	6934	7	6934	7	0.00
15/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	6840	7	6840	7	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
15/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	7027	7	7027	7	0.00
15/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R248 On 07-May-15			Bond Future	8.86	100.6584	8.8591	100.6584	0.00
15/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	3968	4	3968	4	0.00
15/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	4066	4	4066	4	0.00
15/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	3870	4	3870	4	0.00
15/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
15/12/2014	R248 On 06-August-15			Bond Future	8.90	102.4103	8.9024	102.4103	0.00
15/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	1504	1	1504	1	0.00
15/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	1719	2	1719	2	0.00
15/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	1612	2	1612	2	0.00