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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
24/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2014	2025 On 05-February-15			Bond Future	118.46	118.4802	118.4646	118.4802	16.00
24/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	525	1	525	1	0.00
24/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	545	1	545	1	0.00
24/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	535	1	535	1	0.00
24/12/2014	2025 On 07-May-15			Bond Future	120.36	120.3723	120.3572	120.3723	0.00
24/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	643	1	643	1	0.00
24/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	653	1	653	1	0.00
24/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	633	1	633	1	0.00
24/12/2014	2030 On 05-February-15			Bond Future	8.49	96.5619	8.4895	96.5619	4,666.00
24/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	5844	6	5844	6	0.00
24/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	5993	6	5993	6	0.00
24/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	5919	6	5919	6	0.00
24/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2030 On 07-May-15			Bond Future	8.55	98.0964	8.5519	98.0964	0.00
24/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	1648	2	1648	2	0.00
24/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	1570	2	1570	2	0.00
24/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	1492	2	1492	2	0.00
24/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2032 On 05-February-15			Bond Future	8.65	99.9715	8.6456	99.9715	15.00
24/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	1269	1	1269	1	0.00
24/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	1357	1	1357	1	0.00

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24/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	1181	1	1181	1	0.00
24/12/2014	2032 On 07-May-15			Bond Future	8.71	97.4048	8.7078	97.4048	0.00
24/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	1791	1	1791	1	0.00
24/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	1704	1	1704	1	0.00
24/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	1879	1	1879	1	0.00
24/12/2014	2032 On 06-August-15			Bond Future	8.76	99.0915	8.7579	99.0915	0.00
24/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	2202	2	2202	2	0.00
24/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	2115	2	2115	2	0.00
24/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	2289	2	2289	2	0.00
24/12/2014	2037 On 05-February-15			Bond Future	8.71	98.7362	8.7082	98.7362	36,001.00
24/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	7134	8	7134	8	0.00
24/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	7218	8	7218	8	0.00
24/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	7049	8	7049	8	0.00
24/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2037 On 07-May-15			Bond Future	8.77	100.3053	8.7678	100.3053	500.00
24/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	2063	3	2063	3	0.00
24/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	2245	3	2245	3	0.00
24/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	2154	3	2154	3	0.00
24/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2037 On 06-August-15			Bond Future	8.82	97.7817	8.8177	97.7817	0.00
24/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	636	0	636	0	0.00

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24/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	730	0	730	0	0.00
24/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	541	0	541	0	0.00
24/12/2014	2038 On 05-February-15			Bond Future	125.25	125.7241	125.2498	125.7241	3,701.00
24/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	2240	3	2240	3	0.00
24/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	2250	3	2250	3	0.00
24/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	2260	3	2260	3	0.00
24/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2038 On 07-May-15			Bond Future	127.25	127.7318	127.2509	127.7318	0.00
24/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	261	1	261	1	0.00
24/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	241	1	241	1	0.00
24/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	251	1	251	1	0.00
24/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2044 On 05-February-15			Bond Future	8.83	99.9479	8.8328	99.9479	6,042.00
24/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	1801	2	1801	2	0.00
24/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	1700	2	1700	2	0.00
24/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	1600	2	1600	2	0.00
24/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2044 On 07-May-15			Bond Future	8.89	101.5362	8.8916	101.5362	0.00
24/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	994	2	994	2	0.00
24/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	1195	2	1195	2	0.00
24/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	1095	2	1095	2	0.00
24/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2044 On 06-August-15			Bond Future	8.94	98.9086	8.9414	98.9086	0.00
24/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
24/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00

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24/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	1963	1	1963	1	0.00
24/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	1859	1	1859	1	0.00
24/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	2067	1	2067	1	0.00
24/12/2014	2046 On 05-February-15			Bond Future	127.94	127.9536	127.9371	127.9536	5,889.00
24/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	3947	4	3947	4	0.00
24/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	3927	4	3927	4	0.00
24/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	3937	4	3937	4	0.00
24/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2046 On 07-May-15			Bond Future	128.61	128.6279	128.6122	128.6279	0.00
24/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	1602	2	1602	2	0.00
24/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	1612	2	1612	2	0.00
24/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	1622	2	1622	2	0.00
24/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2050 On 05-February-15			Bond Future	136.34	136.3566	136.3390	136.3566	2,640.00
24/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	6349	6	6349	6	0.00
24/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	6329	6	6329	6	0.00
24/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	6339	6	6339	6	0.00
24/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2050 On 07-May-15			Bond Future	138.52	138.5338	138.5172	138.5338	0.00
24/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	3507	4	3507	4	0.00
24/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	3527	4	3527	4	0.00
24/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	3517	4	3517	4	0.00
24/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	AL12 On 05-February-15			Index Future	531.67	534.4600	531.6660	534.4600	0.00
24/12/2014	AL12 On 07-May-15			Index Future	540.12	542.9550	540.1190	542.9550	0.00
24/12/2014	AL37 On 05-February-15			Index Future	445.33	446.4330	445.3310	446.4330	116.00
24/12/2014	AL37 On 07-May-15			Index Future	452.41	453.5290	452.4120	453.5290	0.00
24/12/2014	AL7T On 05-February-15			Index Future	525.77	527.9680	525.7670	527.9680	3.00
24/12/2014	AL7T On 07-May-15			Index Future	534.13	536.3590	534.1270	536.3590	0.00
24/12/2014	ALBI On 05-February-15			Index Future	480.79	482.6020	480.7900	482.6020	654.00
24/12/2014	ALBI On 07-May-15			Index Future	488.44	490.2730	488.4350	490.2730	0.00
24/12/2014	ALBI On 06-August-15			Index Future	496.79	498.6710	496.7930	498.6710	0.00
24/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2014	EL28 On 05-February-15			Bond Future	124.99	125.0001	124.9850	125.0001	0.00
24/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
24/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
24/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
24/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1005	1	1005	1	0.00
24/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1025	1	1025	1	0.00
24/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1015	1	1015	1	0.00
24/12/2014	EL28 On 07-May-15			Bond Future	125.47	125.4867	125.4722	125.4867	0.00
24/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	462	0	462	0	0.00
24/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	472	0	472	0	0.00
24/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	482	0	482	0	0.00
24/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	ES33 On 05-February-15			Bond Future	9.55	85.8082	9.5471	85.8082	6,220.00
24/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3341	4	3341	4	0.00
24/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3271	4	3271	4	0.00
24/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3201	4	3201	4	0.00
24/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	ES33 On 07-May-15			Bond Future	9.63	83.3839	9.6324	83.3839	0.00
24/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	784	1	784	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
24/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	928	1	928	1	0.00
24/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	856	1	856	1	0.00
24/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
24/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
24/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
24/12/2014	ES33 On 06-August-15			Bond Future	9.71	84.8275	9.7066	84.8275	0.00
24/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
24/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
24/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
24/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	850	0	850	0	0.00
24/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	777	0	777	0	0.00
24/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	703	0	703	0	0.00
24/12/2014	GOVI On 05-February-15			GOVI	478.93	480.6140	478.9260	480.6140	438.00
24/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	189360	21	189360	21	0.00
24/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	189160	21	189160	21	0.00
24/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	189260	21	189260	21	0.00
24/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
24/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
24/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
24/12/2014	GOVI On 07-May-15			GOVI	486.54	488.2520	486.5410	488.2520	130.00
24/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	365510	38	365510	38	0.00
24/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	365310	38	365310	38	0.00
24/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	365410	38	365410	38	0.00
24/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
24/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
24/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
24/12/2014	GOVI On 06-August-15			GOVI	494.87	496.6160	494.8670	496.6160	0.00
24/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
24/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
24/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
24/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	51330	3	51330	3	0.00
24/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	51230	3	51230	3	0.00
24/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	51430	3	51430	3	0.00
24/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
24/12/2014	IGOV On 05-February-15			Index Future	224.79	224.8910	224.7930	224.8910	1,093.00
24/12/2014	IGOV On 07-May-15			Index Future	228.39	228.4840	228.3860	228.4840	81.00
24/12/2014	IGOV On 06-August-15			Index Future	232.31	232.4150	232.3130	232.4150	0.00
24/12/2014	ILBI On 05-February-15			Index Future	610.04	610.3430	610.0370	610.3430	157.00
24/12/2014	ILBI On 07-May-15			Index Future	619.97	620.2800	619.9660	620.2800	0.00
24/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
24/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
24/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
24/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	2,850.00
24/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
24/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	0.00
24/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	5,000.00
24/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
24/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.98	93.0100	6.9800	93.0100	0.00
24/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
24/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
24/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
24/12/2014	R023 On 05-February-15			Bond Future	7.91	102.8767	7.9085	102.8767	11,167.00
24/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	4772	5	4772	5	0.00
24/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	4826	5	4826	5	0.00
24/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	4718	5	4718	5	0.00
24/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	9	0	9	0	0.00
24/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	9	0	9	0	0.00
24/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	10	0	10	0	0.00
24/12/2014	R023 On 07-May-15			Bond Future	7.97	100.5872	7.9702	100.5872	0.00
24/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	2002	2	2002	2	0.00
24/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	2071	2	2071	2	0.00
24/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	2036	2	2036	2	0.00
24/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	1021	1	1021	1	0.00
24/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	999	1	999	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
24/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	1042	1	1042	1	0.00
24/12/2014	R023 On 06-August-15			Bond Future	8.01	102.3281	8.0143	102.3281	0.00
24/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	2648	3	2648	3	0.00
24/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	5965	6	5965	6	0.00
24/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	2682	3	2682	3	0.00
24/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	2715	3	2715	3	0.00
24/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1409	1	1409	1	0.00
24/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1367	1	1367	1	0.00
24/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1388	1	1388	1	0.00
24/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	335	0	335	0	911.00
24/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
24/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1074	1	1074	1	0.00
24/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
24/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
24/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R186 On 05-February-15			Bond Future	8.08	120.2597	8.0789	120.2597	45,317.00
24/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	5553	6	5553	6	0.00
24/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	5629	6	5629	6	0.00
24/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	7467	8	7467	8	0.00
24/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	5477	6	5477	6	0.00
24/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	3361	4	3361	4	0.00
24/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	3708	4	3708	4	0.00
24/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	939	1	939	1	0.00
24/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	1129	1	1129	1	0.00
24/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	58	0	58	0	0.00
24/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	11	0	11	0	9,600.00
24/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	55	0	55	0	0.00
24/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	52	0	52	0	0.00
24/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	216	0	216	0	0.00
24/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	1610	1	1610	1	6,500.00
24/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	1374	1	1374	1	6,500.00
24/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	276	0	276	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
24/12/2014	R186 On 07-May-15			Bond Future	8.14	122.1704	8.1380	122.1704	151.00
24/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	2761	3	2761	3	0.00
24/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	2808	3	2808	3	0.00
24/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	2714	3	2714	3	0.00
24/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1802	2	1802	2	0.00
24/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1837	2	1837	2	0.00
24/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1872	2	1872	2	0.00
24/12/2014	R186 On 06-August-15			Bond Future	8.18	118.9841	8.1818	118.9841	0.00
24/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2271	3	2271	3	0.00
24/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2306	3	2306	3	0.00
24/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2342	3	2342	3	0.00
24/12/2014	R186 On 06-August-15	8.90	Call	Bond Future	6675	7	6675	7	0.00
24/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	3845	4	3845	4	0.00
24/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	3751	3	3751	3	0.00
24/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	3798	3	3798	3	0.00
24/12/2014	R186 On 06-August-15	8.90	Put	Bond Future	1026	1	1026	1	2,500.00
24/12/2014	R186 On 05-November-15			Bond Future	8.21	121.1541	8.2069	121.1541	0.00
24/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	3658	4	3658	4	0.00
24/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	3742	4	3742	4	0.00
24/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	3700	4	3700	4	0.00
24/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	7441	8	7441	8	0.00
24/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	3356	3	3356	3	0.00
24/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1330	1	1330	1	2,600.00
24/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	3394	3	3394	3	0.00
24/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	3318	3	3318	3	0.00
24/12/2014	R197 On 05-February-15			Bond Future	286.35	286.3888	286.3516	286.3888	898.00
24/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	2648	3	2648	3	0.00
24/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	2658	3	2658	3	0.00
24/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	2638	3	2638	3	0.00
24/12/2014	R197 On 07-May-15			Bond Future	290.93	290.9620	290.9262	290.9620	0.00
24/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	3084	3	3084	3	0.00
24/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	3074	3	3074	3	0.00
24/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	3064	3	3064	3	0.00
24/12/2014	R202 On 05-February-15			Bond Future	237.13	237.1601	237.1292	237.1601	50,884.00
24/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4139	4	4139	4	0.00
24/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4119	4	4119	4	0.00
24/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4129	4	4129	4	0.00
24/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R202 On 07-May-15			Bond Future	240.92	240.9472	240.9174	240.9472	0.00
24/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	2417	2	2417	2	0.00
24/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	2427	2	2427	2	0.00
24/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	2407	2	2407	2	0.00
24/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R203 On 05-February-15			Bond Future	7.02	106.3879	7.0163	106.3879	14,661.00
24/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1588	2	1588	2	55.00
24/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3108	3	3108	3	0.00
24/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3131	3	3131	3	0.00
24/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3085	3	3085	3	0.00
24/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	3	0	3	0	0.00
24/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R203 On 07-May-15			Bond Future	7.08	103.9117	7.0839	103.9117	0.00
24/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	674	1	674	1	0.00
24/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	687	1	687	1	0.00
24/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	660	1	660	1	0.00
24/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	316	0	316	0	0.00
24/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	308	0	308	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
24/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	323	0	323	0	0.00
24/12/2014	R203 On 06-August-15			Bond Future	7.10	105.7106	7.0978	105.7106	0.00
24/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	294	0	294	0	0.00
24/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	300	0	300	0	0.00
24/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	307	0	307	0	0.00
24/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	979	1	979	1	0.00
24/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	966	1	966	1	0.00
24/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	992	1	992	1	0.00
24/12/2014	R204 On 05-February-15			Bond Future	7.30	103.6427	7.3018	103.6427	10,782.00
24/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3127	3	3127	3	0.00
24/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3095	3	3095	3	0.00
24/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3159	3	3159	3	0.00
24/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	1	0	1	0	0.00
24/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	1	0	1	0	0.00
24/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	1	0	1	0	0.00
24/12/2014	R204 On 07-May-15			Bond Future	7.37	105.2894	7.3736	105.2894	0.00
24/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	935	1	935	1	0.00
24/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	973	1	973	1	0.00
24/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	954	1	954	1	0.00
24/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	568	0	568	0	0.00
24/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	556	0	556	0	0.00
24/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	543	0	543	0	0.00
24/12/2014	R204 On 06-August-15			Bond Future	7.41	103.0729	7.4126	103.0729	0.00
24/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3057	3	3057	3	0.00
24/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1539	2	1539	2	0.00
24/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1578	2	1578	2	0.00
24/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1559	2	1559	2	0.00
24/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	159	0	159	0	699.00
24/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	567	0	567	0	0.00
24/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	576	1	576	1	0.00
24/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	557	0	557	0	0.00
24/12/2014	R207 On 05-February-15			Bond Future	7.55	99.5571	7.5464	99.5571	32,274.00
24/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	3750	4	3750	4	0.00
24/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	3788	4	3788	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
24/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	3711	4	3711	4	0.00
24/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	2	0	2	0	0.00
24/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	1	0	1	0	0.00
24/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	2	0	2	0	0.00
24/12/2014	R207 On 07-May-15			Bond Future	7.62	101.1390	7.6213	101.1390	0.00
24/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	2588	3	2588	3	0.00
24/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1166	1	1166	1	66.00
24/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	2620	3	2620	3	0.00
24/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	2557	3	2557	3	0.00
24/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	209	0	209	0	0.00
24/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	203	0	203	0	0.00
24/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	749	1	749	1	0.00
24/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	215	0	215	0	0.00
24/12/2014	R207 On 06-August-15			Bond Future	7.67	99.2453	7.6706	99.2453	0.00
24/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1378	2	1378	2	0.00
24/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1418	2	1418	2	0.00
24/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1398	2	1398	2	0.00
24/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	884	1	884	1	70.00
24/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	1125	1	1125	1	0.00
24/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	1108	1	1108	1	0.00
24/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	1092	1	1092	1	0.00
24/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1658	2	1658	2	0.00
24/12/2014	R207 On 05-November-15			Bond Future	7.68	101.0554	7.6809	101.0554	0.00
24/12/2014	R207 On 05-November-15	7.74	Call	Bond Future	1573	2	1573	2	0.00
24/12/2014	R207 On 05-November-15	7.76	Call	Bond Future	1611	2	1611	2	0.00
24/12/2014	R207 On 05-November-15	7.75	Call	Bond Future	1592	2	1592	2	0.00
24/12/2014	R207 On 05-November-15	7.43	Call	Bond Future	1050	1	1050	1	53.00
24/12/2014	R207 On 05-November-15	7.74	Put	Bond Future	1367	1	1367	1	0.00
24/12/2014	R207 On 05-November-15	7.43	Put	Bond Future	1930	2	1930	2	0.00
24/12/2014	R207 On 05-November-15	7.76	Put	Bond Future	1336	1	1336	1	0.00
24/12/2014	R207 On 05-November-15	7.75	Put	Bond Future	1351	1	1351	1	0.00
24/12/2014	R208 On 05-February-15			Bond Future	7.68	98.2392	7.6837	98.2392	51,071.00
24/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	3698	4	3698	4	0.00
24/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	3786	4	3786	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
24/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	3742	4	3742	4	0.00
24/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	8	0	8	0	0.00
24/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	7	0	7	0	0.00
24/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	7	0	7	0	0.00
24/12/2014	R208 On 07-May-15			Bond Future	7.75	96.4003	7.7494	96.4003	0.00
24/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	1762	2	1762	2	0.00
24/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	1821	2	1821	2	0.00
24/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	1791	2	1791	2	0.00
24/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	681	1	681	1	0.00
24/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	650	1	650	1	0.00
24/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	665	1	665	1	0.00
24/12/2014	R208 On 06-August-15			Bond Future	7.79	98.0693	7.7934	98.0693	0.00
24/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	1999	2	1999	2	0.00
24/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	1973	2	1973	2	0.00
24/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2025	2	2025	2	0.00
24/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	4719	5	4719	5	0.00
24/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	1120	1	1120	1	0.00
24/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	241	0	241	0	198.00
24/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	1103	1	1103	1	0.00
24/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	1086	1	1086	1	0.00
24/12/2014	R208 On 05-November-15			Bond Future	7.81	96.4544	7.8109	96.4544	0.00
24/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	3519	4	3519	4	0.00
24/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	1633	2	1633	2	0.00
24/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	1654	2	1654	2	0.00
24/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	1612	2	1612	2	0.00
24/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	752	1	752	1	2,200.00
24/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1890	2	1890	2	0.00
24/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1868	2	1868	2	0.00
24/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1911	2	1911	2	0.00
24/12/2014	R209 On 05-February-15			Bond Future	8.64	79.7033	8.6365	79.7033	29,898.00
24/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	4782	5	4782	5	0.00
24/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	4715	5	4715	5	0.00
24/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	3084	3	3084	3	0.00
24/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	4647	5	4647	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
24/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	84	0	84	0	0.00
24/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	89	0	89	0	0.00
24/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	80	0	80	0	0.00
24/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	288	0	288	0	0.00
24/12/2014	R209 On 07-May-15			Bond Future	8.69	77.8218	8.6902	77.8218	0.00
24/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	3688	4	3688	4	0.00
24/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	3638	4	3638	4	0.00
24/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	3588	4	3588	4	0.00
24/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1270	1	1270	1	0.00
24/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1295	1	1295	1	0.00
24/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1245	1	1245	1	0.00
24/12/2014	R209 On 06-August-15			Bond Future	8.73	79.1693	8.7331	79.1693	0.00
24/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	8819	9	8819	9	0.00
24/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	4155	4	4155	4	0.00
24/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	4200	4	4200	4	0.00
24/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	4110	4	4110	4	0.00
24/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	2127	2	2127	2	0.00
24/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	528	0	528	0	2,914.00
24/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	2098	2	2098	2	0.00
24/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	2156	2	2156	2	0.00
24/12/2014	R210 On 05-February-15			Bond Future	177.53	177.5486	177.5252	177.5486	628.00
24/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2535	3	2535	3	0.00
24/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2515	3	2515	3	0.00
24/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2525	3	2525	3	0.00
24/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R210 On 07-May-15			Bond Future	178.29	178.3087	178.2860	178.3087	0.00
24/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1286	1	1286	1	0.00
24/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1296	1	1296	1	0.00
24/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1276	1	1276	1	0.00
24/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R210 On 07-May-15	176.99	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
24/12/2014	R211 On 05-February-15			Bond Future	131.51	131.5305	131.5111	131.5305	1,120.00
24/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	1489	1	1489	1	0.00
24/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	1479	1	1479	1	0.00
24/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	1499	1	1499	1	0.00
24/12/2014	R211 On 07-May-15			Bond Future	133.61	133.6310	133.6122	133.6310	0.00
24/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	1388	1	1388	1	0.00
24/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	1398	1	1398	1	0.00
24/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	1378	1	1378	1	0.00
24/12/2014	R212 On 05-February-15			Bond Future	136.19	136.2036	136.1857	136.2036	13,564.00
24/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	1804	2	1804	2	0.00
24/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	1824	2	1824	2	0.00
24/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	1814	2	1814	2	0.00
24/12/2014	R212 On 07-May-15			Bond Future	138.36	138.3787	138.3615	138.3787	0.00
24/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	2639	3	2639	3	0.00
24/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	2649	3	2649	3	0.00
24/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	2629	3	2629	3	0.00
24/12/2014	R213 On 05-February-15			Bond Future	8.53	90.3378	8.5297	90.3378	23,596.00
24/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	5431	6	5431	6	0.00
24/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	5500	6	5500	6	0.00
24/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	5362	6	5362	6	0.00
24/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	45	0	45	0	0.00
24/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	42	0	42	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
24/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	48	0	48	0	0.00
24/12/2014	R213 On 07-May-15			Bond Future	8.59	88.2288	8.5864	88.2288	0.00
24/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	2853	3	2853	3	0.00
24/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	2942	3	2942	3	0.00
24/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	2897	3	2897	3	0.00
24/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1647	1	1647	1	0.00
24/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1616	1	1616	1	0.00
24/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1678	2	1678	2	0.00
24/12/2014	R213 On 06-August-15			Bond Future	8.63	89.7559	8.6317	89.7559	0.00
24/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	2477	3	2477	3	0.00
24/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	2512	3	2512	3	0.00
24/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2443	3	2443	3	0.00
24/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3490	3	3490	3	0.00
24/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	3533	3	3533	3	0.00
24/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	3447	3	3447	3	0.00
24/12/2014	R214 On 05-February-15			Bond Future	8.72	80.7037	8.7169	80.7037	14,311.00
24/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	6198	7	6198	7	0.00
24/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	6128	7	6128	7	0.00
24/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	6057	7	6057	7	0.00
24/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	40	0	40	0	0.00
24/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	42	0	42	0	0.00
24/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	38	0	38	0	0.00
24/12/2014	R214 On 07-May-15			Bond Future	8.77	78.6948	8.7686	78.6948	0.00
24/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	4235	5	4235	5	0.00
24/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	4288	5	4288	5	0.00
24/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	4182	5	4182	5	0.00
24/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	1197	1	1197	1	0.00
24/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	1174	1	1174	1	0.00
24/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1221	1	1221	1	0.00
24/12/2014	R214 On 06-August-15			Bond Future	8.81	80.0569	8.8105	80.0569	0.00
24/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	2963	3	2963	3	0.00
24/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	3002	3	3002	3	0.00
24/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	3041	3	3041	3	0.00
24/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	3542	3	3542	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
24/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	3498	3	3498	3	0.00
24/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	3455	3	3455	3	0.00
24/12/2014	R248 On 05-February-15			Bond Future	8.79	104.0638	8.7928	104.0638	43,226.00
24/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	7069	8	7069	8	0.00
24/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	6975	8	6975	8	0.00
24/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	7163	8	7163	8	0.00
24/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R248 On 07-May-15			Bond Future	8.85	101.2868	8.8464	101.2868	0.00
24/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	4102	5	4102	5	0.00
24/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	4200	5	4200	5	0.00
24/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	4004	5	4004	5	0.00
24/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
24/12/2014	R248 On 06-August-15			Bond Future	8.89	103.0400	8.8904	103.0400	0.00
24/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	1379	1	1379	1	0.00
24/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	1594	1	1594	1	0.00
24/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	1487	1	1487	1	0.00