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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
29/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	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
29/12/2014	2025 On 05-February-15			Bond Future	118.44	118.4646	118.4400	118.4646	16.00
29/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	550	1	550	1	0.00
29/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	570	1	570	1	0.00
29/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	560	1	560	1	0.00
29/12/2014	2025 On 07-May-15			Bond Future	120.33	120.3572	120.3292	120.3572	0.00
29/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	671	1	671	1	0.00
29/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	681	1	681	1	0.00
29/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	661	1	661	1	0.00
29/12/2014	2030 On 05-February-15			Bond Future	8.46	96.1110	8.4579	96.1110	4,666.00
29/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	6102	6	6102	6	0.00
29/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	6251	6	6251	6	0.00
29/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	6176	6	6176	6	0.00
29/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2030 On 07-May-15			Bond Future	8.52	97.6391	8.5196	97.6391	0.00
29/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	1907	2	1907	2	0.00
29/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	1829	2	1829	2	0.00
29/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	1751	1	1751	1	0.00
29/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2032 On 05-February-15			Bond Future	8.61	99.4942	8.6140	99.4942	15.00
29/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	995	1	995	1	0.00
29/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	1083	1	1083	1	0.00

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29/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	907	1	907	1	0.00
29/12/2014	2032 On 07-May-15			Bond Future	8.68	96.9206	8.6755	96.9206	0.00
29/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	1516	2	1516	2	0.00
29/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	1428	2	1428	2	0.00
29/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	1603	2	1603	2	0.00
29/12/2014	2032 On 06-August-15			Bond Future	8.72	98.5970	8.7250	98.5970	0.00
29/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	1924	2	1924	2	0.00
29/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	1838	2	1838	2	0.00
29/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	2011	2	2011	2	0.00
29/12/2014	2037 On 05-February-15			Bond Future	8.67	98.2066	8.6716	98.2066	36,001.00
29/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	7484	7	7484	7	0.00
29/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	7569	7	7569	7	0.00
29/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	7400	7	7400	7	0.00
29/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2037 On 07-May-15			Bond Future	8.73	99.7679	8.7305	99.7679	500.00
29/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	2417	2	2417	2	0.00
29/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	2599	2	2599	2	0.00
29/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	2508	2	2508	2	0.00
29/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2037 On 06-August-15			Bond Future	8.78	97.2333	8.7796	97.2333	0.00
29/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	278	1	278	1	0.00

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29/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	373	1	373	1	0.00
29/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	184	1	184	1	0.00
29/12/2014	2038 On 05-February-15			Bond Future	125.22	125.2498	125.2246	125.2498	3,701.00
29/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	2215	2	2215	2	0.00
29/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	2225	2	2225	2	0.00
29/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	2235	2	2235	2	0.00
29/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2038 On 07-May-15			Bond Future	127.22	127.2509	127.2220	127.2509	0.00
29/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	232	0	232	0	0.00
29/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	212	0	212	0	0.00
29/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	222	0	222	0	0.00
29/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2044 On 05-February-15			Bond Future	8.80	99.3761	8.7962	99.3761	6,042.00
29/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	2179	2	2179	2	0.00
29/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	2079	2	2079	2	0.00
29/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	1979	2	1979	2	0.00
29/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2044 On 07-May-15			Bond Future	8.85	100.9560	8.8543	100.9560	0.00
29/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	1377	1	1377	1	0.00
29/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	1577	1	1577	1	0.00
29/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	1477	1	1477	1	0.00
29/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2044 On 06-August-15			Bond Future	8.90	98.3167	8.9032	98.3167	0.00
29/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00

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29/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	1577	2	1577	2	0.00
29/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	1473	2	1473	2	0.00
29/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	1681	2	1681	2	0.00
29/12/2014	2046 On 05-February-15			Bond Future	127.91	127.9371	127.9117	127.9371	5,889.00
29/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	3922	4	3922	4	0.00
29/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	3902	4	3902	4	0.00
29/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	3912	4	3912	4	0.00
29/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2046 On 07-May-15			Bond Future	128.58	128.6122	128.5827	128.6122	0.00
29/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	1573	2	1573	2	0.00
29/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	1583	2	1583	2	0.00
29/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	1593	2	1593	2	0.00
29/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2050 On 05-February-15			Bond Future	136.31	136.3390	136.3121	136.3390	2,640.00
29/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	6322	6	6322	6	0.00
29/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	6302	6	6302	6	0.00
29/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	6312	6	6312	6	0.00
29/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2050 On 07-May-15			Bond Future	138.49	138.5172	138.4864	138.5172	0.00
29/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	3476	4	3476	4	0.00
29/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	3496	4	3496	4	0.00
29/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	3486	4	3486	4	0.00
29/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	AL12 On 05-February-15			Index Future	533.55	531.6660	533.5460	531.6660	0.00
29/12/2014	AL12 On 07-May-15			Index Future	542.01	540.1190	542.0100	540.1190	0.00
29/12/2014	AL37 On 05-February-15			Index Future	445.95	445.3310	445.9450	445.3310	116.00
29/12/2014	AL37 On 07-May-15			Index Future	453.02	452.4120	453.0200	452.4120	0.00
29/12/2014	AL7T On 05-February-15			Index Future	526.96	525.7670	526.9580	525.7670	3.00
29/12/2014	AL7T On 07-May-15			Index Future	535.32	534.1270	535.3170	534.1270	0.00
29/12/2014	ALBI On 05-February-15			Index Future	481.90	480.7900	481.8970	480.7900	654.00
29/12/2014	ALBI On 07-May-15			Index Future	489.54	488.4350	489.5420	488.4350	0.00
29/12/2014	ALBI On 06-August-15			Index Future	497.90	496.7930	497.8990	496.7930	0.00
29/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2014	EL28 On 05-February-15			Bond Future	124.96	124.9850	124.9618	124.9850	0.00
29/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
29/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
29/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
29/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1028	1	1028	1	0.00
29/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1048	1	1048	1	0.00
29/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1038	1	1038	1	0.00
29/12/2014	EL28 On 07-May-15			Bond Future	125.45	125.4722	125.4454	125.4722	0.00
29/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	435	0	435	0	0.00
29/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	445	0	445	0	0.00
29/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	455	0	455	0	0.00
29/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	ES33 On 05-February-15			Bond Future	9.51	85.3978	9.5098	85.3978	6,220.00
29/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3619	3	3619	3	0.00
29/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3549	3	3549	3	0.00
29/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3479	3	3479	3	0.00
29/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	ES33 On 07-May-15			Bond Future	9.59	82.9675	9.5942	82.9675	0.00
29/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1065	1	1065	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
29/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1209	1	1209	1	0.00
29/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1137	1	1137	1	0.00
29/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
29/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
29/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
29/12/2014	ES33 On 06-August-15			Bond Future	9.67	84.4025	9.6675	84.4025	0.00
29/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
29/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
29/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
29/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	567	1	567	1	0.00
29/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	493	1	493	1	0.00
29/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	420	1	420	1	0.00
29/12/2014	GOVI On 05-February-15			GOVI	479.92	478.9260	479.9220	478.9260	440.00
29/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	199320	19	199320	19	0.00
29/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	199120	19	199120	19	0.00
29/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	199220	19	199220	19	0.00
29/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
29/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
29/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
29/12/2014	GOVI On 07-May-15			GOVI	487.54	486.5410	487.5360	486.5410	130.00
29/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	375460	37	375460	37	0.00
29/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	375260	37	375260	37	0.00
29/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	375360	37	375360	37	0.00
29/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
29/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
29/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
29/12/2014	GOVI On 06-August-15			GOVI	495.86	494.8670	495.8590	494.8670	0.00
29/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
29/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
29/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
29/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	41410	5	41410	5	0.00
29/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	41310	5	41310	5	0.00
29/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	41510	5	41510	5	0.00
29/12/2014	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
29/12/2014	IGOV On 05-February-15			Index Future	224.65	224.7930	224.6520	224.7930	1,093.00
29/12/2014	IGOV On 07-May-15			Index Future	228.24	228.3860	228.2350	228.3860	81.00
29/12/2014	IGOV On 06-August-15			Index Future	232.15	232.3130	232.1490	232.3130	0.00
29/12/2014	ILBI On 05-February-15			Index Future	609.73	610.0370	609.7250	610.0370	157.00
29/12/2014	ILBI On 07-May-15			Index Future	619.64	619.9660	619.6370	619.9660	0.00
29/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
29/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
29/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
29/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	2,850.00
29/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.32	93.6700	6.3200	93.6700	0.00
29/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	0.00
29/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	5,000.00
29/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
29/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
29/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
29/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
29/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.43	92.5600	7.4300	92.5600	0.00
29/12/2014	R023 On 05-February-15			Bond Future	7.88	102.5523	7.8766	102.5523	11,167.00
29/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	4953	5	4953	5	0.00
29/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	5008	5	5008	5	0.00
29/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	4899	5	4899	5	0.00
29/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	4	0	4	0	0.00
29/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	4	0	4	0	0.00
29/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	5	0	5	0	0.00
29/12/2014	R023 On 07-May-15			Bond Future	7.94	100.2583	7.9374	100.2583	0.00
29/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	2091	2	2091	2	0.00
29/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	2163	2	2163	2	0.00
29/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	2127	2	2127	2	0.00
29/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	924	1	924	1	0.00
29/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	904	1	904	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
29/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	945	1	945	1	0.00
29/12/2014	R023 On 06-August-15			Bond Future	7.98	101.9919	7.9805	101.9919	0.00
29/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	2742	3	2742	3	0.00
29/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	6118	6	6118	6	0.00
29/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	2777	3	2777	3	0.00
29/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	2811	3	2811	3	0.00
29/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1316	1	1316	1	0.00
29/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1276	1	1276	1	0.00
29/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1296	1	1296	1	0.00
29/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	301	0	301	0	911.00
29/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
29/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
29/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
29/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
29/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R186 On 05-February-15			Bond Future	8.05	119.7034	8.0474	119.7034	45,267.00
29/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	5797	6	5797	6	0.00
29/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	5874	6	5874	6	0.00
29/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	7729	7	7729	7	0.00
29/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	5720	5	5720	5	0.00
29/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	3546	3	3546	3	0.00
29/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	3907	4	3907	4	0.00
29/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	982	1	982	1	0.00
29/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	1185	1	1185	1	0.00
29/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	33	0	33	0	0.00
29/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	5	0	5	0	9,600.00
29/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	31	0	31	0	0.00
29/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	29	0	29	0	0.00
29/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	147	0	147	0	0.00
29/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	1385	2	1385	2	6,500.00
29/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	1163	1	1163	1	6,500.00
29/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	194	0	194	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
29/12/2014	R186 On 07-May-15			Bond Future	8.11	121.6061	8.1056	121.6061	200.00
29/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	2876	3	2876	3	0.00
29/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	2925	3	2925	3	0.00
29/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	2828	3	2828	3	0.00
29/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1650	2	1650	2	0.00
29/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1683	2	1683	2	0.00
29/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1717	2	1717	2	0.00
29/12/2014	R186 On 06-August-15			Bond Future	8.15	118.4081	8.1486	118.4081	0.00
29/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2356	2	2356	2	0.00
29/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2392	2	2392	2	0.00
29/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2429	2	2429	2	0.00
29/12/2014	R186 On 06-August-15	8.90	Call	Bond Future	6862	7	6862	7	0.00
29/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	3660	4	3660	4	0.00
29/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	3568	4	3568	4	0.00
29/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	3613	4	3613	4	0.00
29/12/2014	R186 On 06-August-15	8.90	Put	Bond Future	943	1	943	1	2,500.00
29/12/2014	R186 On 05-November-15			Bond Future	8.17	120.5649	8.1732	120.5649	0.00
29/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	3774	4	3774	4	0.00
29/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	3859	4	3859	4	0.00
29/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	3816	4	3816	4	0.00
29/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	7627	7	7627	7	0.00
29/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	3203	3	3203	3	0.00
29/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1246	1	1246	1	2,600.00
29/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	3240	3	3240	3	0.00
29/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	3166	3	3166	3	0.00
29/12/2014	R197 On 05-February-15			Bond Future	286.29	286.3516	286.2933	286.3516	898.00
29/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	2707	3	2707	3	0.00
29/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	2717	3	2717	3	0.00
29/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	2697	3	2697	3	0.00
29/12/2014	R197 On 07-May-15			Bond Future	290.86	290.9262	290.8597	290.9262	0.00
29/12/2014	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
29/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	3150	3	3150	3	0.00
29/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	3140	3	3140	3	0.00
29/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	3130	3	3130	3	0.00
29/12/2014	R202 On 05-February-15			Bond Future	237.08	237.1292	237.0805	237.1292	50,884.00
29/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4091	4	4091	4	0.00
29/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4071	4	4071	4	0.00
29/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4081	4	4081	4	0.00
29/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R202 On 07-May-15			Bond Future	240.86	240.9174	240.8620	240.9174	0.00
29/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	2362	2	2362	2	0.00
29/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	2372	2	2372	2	0.00
29/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	2352	2	2352	2	0.00
29/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R203 On 05-February-15			Bond Future	6.98	106.2395	6.9838	106.2395	14,991.00
29/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1664	2	1664	2	55.00
29/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3185	3	3185	3	0.00
29/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3208	3	3208	3	0.00
29/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3162	3	3162	3	0.00
29/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	1	0	1	0	0.00
29/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R203 On 07-May-15			Bond Future	7.05	103.7617	7.0488	103.7617	0.00
29/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	713	1	713	1	0.00
29/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	728	1	728	1	0.00
29/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	699	1	699	1	0.00
29/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	280	0	280	0	0.00
29/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	272	0	272	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
29/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	287	0	287	0	0.00
29/12/2014	R203 On 06-August-15			Bond Future	7.06	105.5561	7.0596	105.5561	0.00
29/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	312	0	312	0	0.00
29/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	319	0	319	0	0.00
29/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	326	0	326	0	0.00
29/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	923	1	923	1	0.00
29/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	910	1	910	1	0.00
29/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	936	1	936	1	0.00
29/12/2014	R204 On 05-February-15			Bond Future	7.27	103.4186	7.2697	103.4186	10,782.00
29/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3235	3	3235	3	0.00
29/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3202	3	3202	3	0.00
29/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3267	3	3267	3	0.00
29/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R204 On 07-May-15			Bond Future	7.34	105.0624	7.3398	105.0624	0.00
29/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	985	1	985	1	0.00
29/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1024	1	1024	1	0.00
29/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1004	1	1004	1	0.00
29/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	511	1	511	1	0.00
29/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	499	1	499	1	0.00
29/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	488	1	488	1	0.00
29/12/2014	R204 On 06-August-15			Bond Future	7.38	102.8402	7.3767	102.8402	0.00
29/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3145	3	3145	3	0.00
29/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1600	2	1600	2	0.00
29/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1640	2	1640	2	0.00
29/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1620	2	1620	2	0.00
29/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	141	0	141	0	699.00
29/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	521	1	521	1	0.00
29/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	531	1	531	1	0.00
29/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	512	1	512	1	0.00
29/12/2014	R207 On 05-February-15			Bond Future	7.51	99.3110	7.5145	99.3110	32,274.00
29/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	3878	4	3878	4	0.00
29/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	3916	4	3916	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
29/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	3839	4	3839	4	0.00
29/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	1	0	1	0	0.00
29/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	1	0	1	0	0.00
29/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	1	0	1	0	0.00
29/12/2014	R207 On 07-May-15			Bond Future	7.59	100.8897	7.5879	100.8897	0.00
29/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	2686	3	2686	3	0.00
29/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1223	1	1223	1	66.00
29/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	2718	3	2718	3	0.00
29/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	2654	3	2654	3	0.00
29/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	178	0	178	0	0.00
29/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	173	0	173	0	0.00
29/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	679	1	679	1	0.00
29/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	184	0	184	0	0.00
29/12/2014	R207 On 06-August-15			Bond Future	7.64	98.9900	7.6357	98.9900	0.00
29/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1434	1	1434	1	0.00
29/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1476	1	1476	1	0.00
29/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1455	1	1455	1	0.00
29/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	924	1	924	1	70.00
29/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	1053	1	1053	1	0.00
29/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	1037	1	1037	1	0.00
29/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	1021	1	1021	1	0.00
29/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1570	2	1570	2	0.00
29/12/2014	R207 On 05-November-15			Bond Future	7.64	100.7932	7.6449	100.7932	0.00
29/12/2014	R207 On 05-November-15	7.74	Call	Bond Future	1629	2	1629	2	0.00
29/12/2014	R207 On 05-November-15	7.76	Call	Bond Future	1668	2	1668	2	0.00
29/12/2014	R207 On 05-November-15	7.75	Call	Bond Future	1648	2	1648	2	0.00
29/12/2014	R207 On 05-November-15	7.43	Call	Bond Future	1091	1	1091	1	53.00
29/12/2014	R207 On 05-November-15	7.74	Put	Bond Future	1298	1	1298	1	0.00
29/12/2014	R207 On 05-November-15	7.43	Put	Bond Future	1846	2	1846	2	0.00
29/12/2014	R207 On 05-November-15	7.76	Put	Bond Future	1267	1	1267	1	0.00
29/12/2014	R207 On 05-November-15	7.75	Put	Bond Future	1282	1	1282	1	0.00
29/12/2014	R208 On 05-February-15			Bond Future	7.65	97.9537	7.6518	97.9537	51,071.00
29/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	3843	4	3843	4	0.00
29/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	3932	4	3932	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
29/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	3888	4	3888	4	0.00
29/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	4	0	4	0	0.00
29/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	3	0	3	0	0.00
29/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	3	0	3	0	0.00
29/12/2014	R208 On 07-May-15			Bond Future	7.72	96.1110	7.7164	96.1110	0.00
29/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	1841	2	1841	2	0.00
29/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	1902	2	1902	2	0.00
29/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	1871	2	1871	2	0.00
29/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	611	1	611	1	0.00
29/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	582	1	582	1	0.00
29/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	596	1	596	1	0.00
29/12/2014	R208 On 06-August-15			Bond Future	7.76	97.7733	7.7592	97.7733	0.00
29/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	2074	2	2074	2	0.00
29/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	2047	2	2047	2	0.00
29/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2101	2	2101	2	0.00
29/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	4842	5	4842	5	0.00
29/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	1045	1	1045	1	0.00
29/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	215	0	215	0	198.00
29/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	1028	1	1028	1	0.00
29/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	1012	1	1012	1	0.00
29/12/2014	R208 On 05-November-15			Bond Future	7.78	96.1509	7.7759	96.1509	0.00
29/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	3617	4	3617	4	0.00
29/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	1692	2	1692	2	0.00
29/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	1713	2	1713	2	0.00
29/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	1670	2	1670	2	0.00
29/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	703	1	703	1	2,200.00
29/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1801	2	1801	2	0.00
29/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1780	2	1780	2	0.00
29/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1822	2	1822	2	0.00
29/12/2014	R209 On 05-February-15			Bond Future	8.60	79.2650	8.6000	79.2650	29,898.00
29/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	5039	5	5039	5	0.00
29/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	4970	5	4970	5	0.00
29/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	3286	3	3286	3	0.00
29/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	4901	5	4901	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
29/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	50	0	50	0	0.00
29/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	53	0	53	0	0.00
29/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	47	0	47	0	0.00
29/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	200	0	200	0	0.00
29/12/2014	R209 On 07-May-15			Bond Future	8.65	77.3771	8.6529	77.3771	0.00
29/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	3851	4	3851	4	0.00
29/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	3800	4	3800	4	0.00
29/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	3749	4	3749	4	0.00
29/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1140	1	1140	1	0.00
29/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1163	1	1163	1	0.00
29/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1116	1	1116	1	0.00
29/12/2014	R209 On 06-August-15			Bond Future	8.70	78.7156	8.6951	78.7156	0.00
29/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	9060	9	9060	9	0.00
29/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	4309	4	4309	4	0.00
29/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	4355	4	4355	4	0.00
29/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	4263	4	4263	4	0.00
29/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	1985	2	1985	2	0.00
29/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	474	1	474	1	2,914.00
29/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1958	2	1958	2	0.00
29/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	2014	2	2014	2	0.00
29/12/2014	R210 On 05-February-15			Bond Future	177.49	177.5252	177.4884	177.5252	628.00
29/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2498	3	2498	3	0.00
29/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2478	3	2478	3	0.00
29/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2488	3	2488	3	0.00
29/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R210 On 07-May-15			Bond Future	178.24	178.2860	178.2442	178.2860	0.00
29/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1244	1	1244	1	0.00
29/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1254	1	1254	1	0.00
29/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1234	1	1234	1	0.00
29/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
29/12/2014	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
29/12/2014	R211 On 05-February-15			Bond Future	131.48	131.5111	131.4798	131.5111	1,120.00
29/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	1520	1	1520	1	0.00
29/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	1510	1	1510	1	0.00
29/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	1530	1	1530	1	0.00
29/12/2014	R211 On 07-May-15			Bond Future	133.58	133.6122	133.5770	133.6122	0.00
29/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	1423	1	1423	1	0.00
29/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	1433	1	1433	1	0.00
29/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	1413	1	1413	1	0.00
29/12/2014	R212 On 05-February-15			Bond Future	136.16	136.1857	136.1577	136.1857	13,564.00
29/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	1832	2	1832	2	0.00
29/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	1852	2	1852	2	0.00
29/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	1842	2	1842	2	0.00
29/12/2014	R212 On 07-May-15			Bond Future	138.33	138.3615	138.3295	138.3615	0.00
29/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	2670	3	2670	3	0.00
29/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	2680	3	2680	3	0.00
29/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	2660	3	2660	3	0.00
29/12/2014	R213 On 05-February-15			Bond Future	8.50	89.9047	8.4981	89.9047	23,596.00
29/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	5659	5	5659	5	0.00
29/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	5729	5	5729	5	0.00
29/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	5589	5	5589	5	0.00
29/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	25	0	25	0	0.00
29/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	24	0	24	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
29/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	27	0	27	0	0.00
29/12/2014	R213 On 07-May-15			Bond Future	8.55	87.7894	8.5541	87.7894	0.00
29/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	2963	3	2963	3	0.00
29/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	3056	3	3056	3	0.00
29/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	3009	3	3009	3	0.00
29/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1509	2	1509	2	0.00
29/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1480	2	1480	2	0.00
29/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1539	2	1539	2	0.00
29/12/2014	R213 On 06-August-15			Bond Future	8.60	89.3074	8.5988	89.3074	0.00
29/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	2562	2	2562	2	0.00
29/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	2598	3	2598	3	0.00
29/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2527	2	2527	2	0.00
29/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3323	3	3323	3	0.00
29/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	3366	4	3366	4	0.00
29/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	3282	3	3282	3	0.00
29/12/2014	R214 On 05-February-15			Bond Future	8.68	80.2431	8.6804	80.2431	14,311.00
29/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	6485	6	6485	6	0.00
29/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	6414	6	6414	6	0.00
29/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	6342	6	6342	6	0.00
29/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	21	0	21	0	0.00
29/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	23	0	23	0	0.00
29/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	20	0	20	0	0.00
29/12/2014	R214 On 07-May-15			Bond Future	8.73	78.2273	8.7313	78.2273	0.00
29/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	4415	4	4415	4	0.00
29/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	4470	4	4470	4	0.00
29/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	4360	4	4360	4	0.00
29/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	1070	1	1070	1	0.00
29/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	1048	1	1048	1	0.00
29/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1092	1	1092	1	0.00
29/12/2014	R214 On 06-August-15			Bond Future	8.77	79.5801	8.7726	79.5801	0.00
29/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	3082	3	3082	3	0.00
29/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	3122	3	3122	3	0.00
29/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	3163	3	3163	3	0.00
29/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	3350	4	3350	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
29/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	3308	3	3308	3	0.00
29/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	3266	3	3266	3	0.00
29/12/2014	R248 On 05-February-15			Bond Future	8.76	103.4726	8.7563	103.4726	43,226.00
29/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	7461	7	7461	7	0.00
29/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	7367	7	7367	7	0.00
29/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	7554	7	7554	7	0.00
29/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R248 On 07-May-15			Bond Future	8.81	100.6869	8.8091	100.6869	0.00
29/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	4497	4	4497	4	0.00
29/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	4595	4	4595	4	0.00
29/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	4399	4	4399	4	0.00
29/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/12/2014	R248 On 06-August-15			Bond Future	8.85	102.4280	8.8523	102.4280	0.00
29/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	980	1	980	1	0.00
29/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	1195	2	1195	2	0.00
29/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	1087	1	1087	1	0.00