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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/01/2015 TO: 27/01/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	2025 On 05-February-15			Bond Future	117.69	117.6995	117.6924	117.6995	16.00
27/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1298	1	1	1	0.00
27/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1318	1	1	1	0.00
27/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1308	1	1	1	0.00
27/01/2015	2025 On 07-May-15			Bond Future	119.54	119.5505	119.5428	119.5505	0.00
27/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1457	1	1	1	0.00
27/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1467	1	1	1	0.00
27/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1447	1	1	1	0.00
27/01/2015	2025 On 06-August-15			Bond Future	121.54	121.5500	121.5447	121.5500	0.00
27/01/2015	2025 On 06-August-15	120.99	Call	Bond Future	555	0	1	0	0.00
27/01/2015	2025 On 06-August-15	121.01	Call	Bond Future	535	0	1	0	0.00
27/01/2015	2025 On 06-August-15	121.00	Call	Bond Future	545	0	1	0	0.00
27/01/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2030 On 05-February-15			Bond Future	7.62	103.3890	103.6197	103.3890	6,938.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	13427	13	13	13	0.00
27/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	13353	13	13	13	0.00
27/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	13502	13	14	13	0.00
27/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2030 On 07-May-15			Bond Future	7.65	105.0062	105.2402	105.0062	0.00
27/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	9249	9	9	9	0.00
27/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	9171	9	9	9	0.00
27/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	9093	9	9	9	0.00
27/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2030 On 06-August-15			Bond Future	7.68	7.7000	103.0190	7.7000	0.00
27/01/2015	2030 On 06-August-15	7.74	Call	Bond Future	523	0	1	0	0.00
27/01/2015	2030 On 06-August-15	7.76	Call	Bond Future	698	0	1	0	0.00
27/01/2015	2030 On 06-August-15	7.75	Call	Bond Future	611	0	1	0	0.00
27/01/2015	2030 On 06-August-15	7.74	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2030 On 06-August-15	7.76	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2030 On 06-August-15	7.75	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2032 On 05-February-15			Bond Future	7.81	106.9612	107.1594	106.9612	15.00
27/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	6485	6	6	6	0.00
27/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	6397	6	6	6	0.00
27/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	6309	6	6	6	0.00
27/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2032 On 07-May-15			Bond Future	7.85	104.4796	104.6805	104.4796	0.00
27/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	6056	6	6	6	0.00
27/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	5881	6	6	6	0.00
27/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	5969	6	6	6	0.00
27/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2032 On 07-May-15	8.51	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
27/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2032 On 06-August-15			Bond Future	7.87	106.2567	106.4596	106.2567	0.00
27/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	5747	6	6	6	0.00
27/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	5661	5	6	5	0.00
27/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	5574	5	6	5	0.00
27/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2032 On 05-November-15			Bond Future	7.89	7.9100	104.1926	7.9100	0.00
27/01/2015	2032 On 05-November-15	8.00	Call	Bond Future	1022	0	1	0	0.00
27/01/2015	2032 On 05-November-15	7.99	Call	Bond Future	930	0	1	0	0.00
27/01/2015	2032 On 05-November-15	8.01	Call	Bond Future	1113	0	1	0	0.00
27/01/2015	2032 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2032 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2032 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2037 On 05-February-15			Bond Future	7.89	106.1078	106.5472	106.1078	36,014.00
27/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	15474	15	15	15	0.00
27/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	15559	15	16	15	0.00
27/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	15389	15	15	15	0.00
27/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2037 On 07-May-15			Bond Future	7.93	107.7675	108.2134	107.7675	500.00
27/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	10508	10	11	10	0.00
27/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	10691	10	11	10	0.00
27/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	10600	10	11	10	0.00
27/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2037 On 06-August-15			Bond Future	7.96	105.3401	105.7922	105.3401	0.00
27/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	7923	7	8	7	0.00
27/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	7829	7	8	7	0.00
27/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	8017	8	8	8	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
27/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2037 On 05-November-15			Bond Future	7.97	8.0200	107.6724	8.0200	0.00
27/01/2015	2037 On 05-November-15	7.99	Call	Bond Future	164	0	0	0	0.00
27/01/2015	2037 On 05-November-15	8.00	Call	Bond Future	270	0	0	0	0.00
27/01/2015	2037 On 05-November-15	8.01	Call	Bond Future	375	0	0	0	0.00
27/01/2015	2037 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2037 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2037 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2038 On 05-February-15			Bond Future	124.10	124.1102	124.1028	124.1102	3,741.00
27/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	1093	1	1	1	0.00
27/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	1103	1	1	1	0.00
27/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	1113	1	1	1	0.00
27/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2038 On 07-May-15			Bond Future	126.05	126.0618	126.0539	126.0618	0.00
27/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	946	1	1	1	0.00
27/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	956	1	1	1	0.00
27/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	936	1	1	1	0.00
27/01/2015	2038 On 06-August-15			Bond Future	128.16	128.0000	128.1622	128.0000	0.00
27/01/2015	2038 On 06-August-15	127.99	Call	Bond Future	172	0	0	0	0.00
27/01/2015	2038 On 06-August-15	128.01	Call	Bond Future	152	0	0	0	0.00
27/01/2015	2038 On 06-August-15	128.00	Call	Bond Future	162	0	0	0	0.00
27/01/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2044 On 05-February-15			Bond Future	7.99	108.0405	108.7650	108.0405	6,042.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	11189	10	11	10	0.00
27/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	11089	10	11	10	0.00
27/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	10989	10	11	10	0.00
27/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2044 On 07-May-15			Bond Future	8.03	109.7305	110.4659	109.7305	3,650.00
27/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	10705	10	11	10	0.00
27/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	10504	10	11	10	0.00
27/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	10605	10	11	10	0.00
27/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2044 On 06-August-15			Bond Future	8.06	107.2111	107.9577	107.2111	0.00
27/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	7574	7	8	7	0.00
27/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	7782	7	8	7	0.00
27/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	7678	7	8	7	0.00
27/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2044 On 05-November-15			Bond Future	8.07	8.2500	109.8764	8.2500	0.00
27/01/2015	2044 On 05-November-15	8.24	Call	Bond Future	1917	0	2	0	0.00
27/01/2015	2044 On 05-November-15	8.25	Call	Bond Future	2031	0	2	0	0.00
27/01/2015	2044 On 05-November-15	8.26	Call	Bond Future	2145	0	2	0	0.00
27/01/2015	2044 On 05-November-15	8.25	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2044 On 05-November-15	8.26	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2044 On 05-November-15	8.24	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2046 On 05-February-15			Bond Future	126.56	126.5698	126.5625	126.5698	5,889.00
27/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	2572	3	3	3	0.00
27/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	2552	3	3	3	0.00
27/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	2562	3	3	3	0.00
27/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00

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27/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2046 On 07-May-15			Bond Future	127.18	127.1916	127.1837	127.1916	0.00
27/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	174	0	0	0	0.00
27/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	184	0	0	0	0.00
27/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	194	0	0	0	0.00
27/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2046 On 06-August-15			Bond Future	129.35	129.3600	129.3544	129.3600	0.00
27/01/2015	2046 On 06-August-15	129.01	Call	Bond Future	344	0	0	0	0.00
27/01/2015	2046 On 06-August-15	128.99	Call	Bond Future	364	0	0	0	0.00
27/01/2015	2046 On 06-August-15	129.00	Call	Bond Future	354	0	0	0	0.00
27/01/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2050 On 05-February-15			Bond Future	134.08	134.0912	134.0836	134.0912	2,753.00
27/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	4094	4	4	4	0.00
27/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	4074	4	4	4	0.00
27/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	4084	4	4	4	0.00
27/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2050 On 07-May-15			Bond Future	136.19	136.2001	136.1918	136.2001	0.00
27/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	1182	1	1	1	0.00
27/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	1202	1	1	1	0.00
27/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	1192	1	1	1	0.00
27/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2050 On 06-August-15			Bond Future	137.03	137.0000	137.0295	137.0000	0.00
27/01/2015	2050 On 06-August-15	137.00	Call	Bond Future	30	0	0	0	0.00
27/01/2015	2050 On 06-August-15	136.99	Call	Bond Future	40	0	0	0	0.00
27/01/2015	2050 On 06-August-15	137.01	Call	Bond Future	20	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
27/01/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	AL12 On 05-February-15			Index Future	576.55	574.4320	576.5500	574.4320	0.00
27/01/2015	AL12 On 07-May-15			Index Future	585.56	583.4130	585.5620	583.4130	0.00
27/01/2015	AL37 On 05-February-15			Index Future	461.78	461.9830	461.7820	461.9830	116.00
27/01/2015	AL37 On 07-May-15			Index Future	469.00	469.2060	469.0000	469.2060	0.00
27/01/2015	AL37 On 06-August-15			Index Future	476.88	477.0000	476.8780	477.0000	0.00
27/01/2015	AL7T On 05-February-15			Index Future	558.76	558.5860	558.7580	558.5860	3.00
27/01/2015	AL7T On 07-May-15			Index Future	567.49	567.3190	567.4920	567.3190	0.00
27/01/2015	AL7T On 06-August-15			Index Future	577.03	576.8500	577.0250	576.8500	0.00
27/01/2015	ALBI On 05-February-15			Index Future	508.79	508.1480	508.7900	508.1480	770.00
27/01/2015	ALBI On 07-May-15			Index Future	516.74	516.0930	516.7430	516.0930	0.00
27/01/2015	ALBI On 06-August-15			Index Future	525.42	524.7690	525.4240	524.7690	0.00
27/01/2015	ALBI On 05-November-15			Index Future	534.83	534.1700	534.8320	534.1700	0.00
27/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C023 On 28-February-23			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
27/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C211 On 31-January-17			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
27/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/01/2015	EL28 On 05-February-15			Bond Future	123.11	123.1122	123.1061	123.1122	0.00
27/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2884	3	3	3	0.00
27/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2904	3	3	3	0.00
27/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2894	3	3	3	0.00
27/01/2015	EL28 On 07-May-15			Bond Future	123.53	123.5386	123.5321	123.5386	0.00
27/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1468	1	1	1	0.00
27/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1478	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1458	1	1	1	0.00
27/01/2015	EL28 On 06-August-15			Bond Future	125.64	125.6500	125.6409	125.6500	0.00
27/01/2015	EL28 On 06-August-15	125.01	Call	Bond Future	631	0	1	0	0.00
27/01/2015	EL28 On 06-August-15	125.00	Call	Bond Future	641	0	1	0	0.00
27/01/2015	EL28 On 06-August-15	124.99	Call	Bond Future	651	0	1	0	0.00
27/01/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	ES33 On 05-February-15			Bond Future	8.73	91.5965	91.8538	91.5965	6,576.00
27/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	9797	10	10	10	0.00
27/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	9727	9	10	9	0.00
27/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	9657	9	10	9	0.00
27/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	ES33 On 07-May-15			Bond Future	8.79	89.2419	89.5030	89.2419	0.00
27/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	7464	7	7	7	0.00
27/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	7319	7	7	7	0.00
27/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	7391	7	7	7	0.00
27/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
27/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
27/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
27/01/2015	ES33 On 06-August-15			Bond Future	8.84	90.7596	91.0239	90.7596	0.00
27/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	5845	6	6	6	0.00
27/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	5771	6	6	6	0.00
27/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	5918	6	6	6	0.00
27/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
27/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
27/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
27/01/2015	ES33 On 05-November-15			Bond Future	8.89	8.9200	88.8500	8.9200	0.00
27/01/2015	ES33 On 05-November-15	9.00	Call	Bond Future	917	0	1	0	0.00
27/01/2015	ES33 On 05-November-15	8.99	Call	Bond Future	837	0	1	0	0.00
27/01/2015	ES33 On 05-November-15	9.01	Call	Bond Future	996	0	1	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
27/01/2015	ES33 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	ES33 On 05-November-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	ES33 On 05-November-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	GOVI On 05-February-15			GOVI	504.60	504.2420	504.6030	504.2420	444.00
27/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	446130	44	45	44	0.00
27/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	446030	44	45	44	0.00
27/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	445930	44	45	44	0.00
27/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
27/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
27/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
27/01/2015	GOVI On 07-May-15			GOVI	512.49	512.1250	512.4910	512.1250	131.00
27/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	625010	62	63	62	0.00
27/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	624910	62	62	62	0.00
27/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	624810	62	62	62	0.00
27/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
27/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
27/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
27/01/2015	GOVI On 06-August-15			GOVI	521.10	520.7340	521.0990	520.7340	0.00
27/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	210990	21	21	21	0.00
27/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	210890	21	21	21	0.00
27/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	211090	21	21	21	0.00
27/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
27/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
27/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
27/01/2015	GOVI On 05-November-15			GOVI	530.43	530.0700	530.4300	530.0700	0.00
27/01/2015	GOVI On 05-November-15	530.01	Call	GOVI	4200	0	0	0	0.00
27/01/2015	GOVI On 05-November-15	530.00	Call	GOVI	4300	0	0	0	0.00
27/01/2015	GOVI On 05-November-15	529.99	Call	GOVI	4400	0	0	0	0.00
27/01/2015	GOVI On 05-November-15	530.00	Put	GOVI	0	0	0	0	0.00
27/01/2015	GOVI On 05-November-15	529.99	Put	GOVI	0	0	0	0	0.00
27/01/2015	GOVI On 05-November-15	530.01	Put	GOVI	0	0	0	0	0.00
27/01/2015	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
27/01/2015	IGOV On 05-February-15			Index Future	223.27	223.2900	223.2700	223.2900	1,093.00
27/01/2015	IGOV On 07-May-15			Index Future	226.78	226.7990	226.7790	226.7990	82.00
27/01/2015	IGOV On 06-August-15			Index Future	230.61	230.6300	230.6060	230.6300	0.00
27/01/2015	IGOV On 05-November-15			Index Future	234.75	234.7400	234.7530	234.7400	0.00
27/01/2015	ILBI On 05-February-15			Index Future	604.81	604.8670	604.8120	604.8670	159.00
27/01/2015	ILBI On 07-May-15			Index Future	614.57	614.6310	614.5720	614.6310	0.00
27/01/2015	ILBI On 06-August-15			Index Future	624.75	624.8100	624.7520	624.8100	0.00
27/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.06	93.9500	93.9400	93.9500	0.00
27/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.03	93.9800	93.9700	93.9800	2,850.00
27/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	5.99	94.0300	94.0100	94.0300	0.00
27/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	5.94	94.0900	94.0600	94.0900	0.00
27/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	5.93	94.1000	94.0700	94.1000	5,000.00
27/01/2015	JBAF On 15-July-15			Jibar Tradeable Future	5.92	94.1000	94.0800	94.1000	0.00
27/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	5.94	94.0900	94.0600	94.0900	0.00
27/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.01	94.0200	93.9900	94.0200	0.00
27/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.13	93.9000	93.8700	93.9000	0.00
27/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.29	93.7400	93.7100	93.7400	0.00
27/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.42	93.6200	93.5800	93.6200	0.00
27/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.52	93.5200	93.4800	93.5200	0.00
27/01/2015	R023 On 05-February-15			Bond Future	6.93	108.5111	108.4505	108.5111	8,859.00
27/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	10661	11	11	11	0.00
27/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	10606	11	11	11	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
27/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	10716	11	11	11	0.00
27/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R023 On 07-May-15			Bond Future	6.96	106.2850	106.2230	106.2850	1,410.00
27/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	6945	7	7	7	0.00
27/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	7056	7	7	7	0.00
27/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	7000	7	7	7	0.00
27/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	20	0	0	0	0.00
27/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	19	0	0	0	0.00
27/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	21	0	0	0	0.00
27/01/2015	R023 On 06-August-15			Bond Future	6.96	108.0920	108.0276	108.0920	0.00
27/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	7376	7	7	7	0.00
27/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	11672	12	12	12	0.00
27/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	7428	7	7	7	0.00
27/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	7479	8	7	8	0.00
27/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	101	0	0	0	0.00
27/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	95	0	0	0	0.00
27/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	98	0	0	0	0.00
27/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	6	0	0	0	911.00
27/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
27/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1	1	0.00
27/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1	1	0.00
27/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1	1	0.00
27/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R186 On 05-February-15			Bond Future	7.19	127.4320	127.5284	127.4320	35,347.00
27/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	13323	13	13	13	0.00
27/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	13402	13	13	13	0.00
27/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	15281	15	15	15	0.00
27/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	13244	13	13	13	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
27/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	10910	11	11	11	0.00
27/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	11317	11	11	11	0.00
27/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	7154	7	7	7	0.00
27/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	7580	7	8	7	0.00
27/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
27/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	0	0	0	0	6,500.00
27/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	0	0	0	0	6,500.00
27/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R186 On 07-May-15			Bond Future	7.23	129.4252	129.5228	129.4252	2,769.00
27/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	8927	9	9	9	0.00
27/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	9006	9	9	9	0.00
27/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	5483	5	5	5	0.00
27/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	8848	9	9	9	0.00
27/01/2015	R186 On 07-May-15	7.45	Call	Bond Future	3159	3	3	3	0.00
27/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	83	0	0	0	0.00
27/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	86	0	0	0	0.00
27/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	90	0	0	0	0.00
27/01/2015	R186 On 07-May-15	7.45	Put	Bond Future	1144	1	1	1	50.00
27/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	416	0	0	0	300.00
27/01/2015	R186 On 06-August-15			Bond Future	7.24	126.3261	126.4237	126.3261	0.00
27/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	7233	7	7	7	0.00
27/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	7164	7	7	7	0.00
27/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	7095	7	7	7	0.00
27/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	13727	14	14	14	0.00
27/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	654	1	1	1	0.00
27/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	626	1	1	1	0.00
27/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	62	0	0	0	2,500.00
27/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	640	1	1	1	0.00
27/01/2015	R186 On 05-November-15			Bond Future	7.24	128.5734	128.6698	128.5734	0.00
27/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	9061	9	9	9	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
27/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	9197	9	9	9	0.00
27/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	9129	9	9	9	0.00
27/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	14360	14	14	14	0.00
27/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	681	1	1	1	0.00
27/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	144	0	0	0	2,600.00
27/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	669	1	1	1	0.00
27/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	693	1	1	1	0.00
27/01/2015	R197 On 05-February-15			Bond Future	285.17	285.1849	285.1677	285.1849	898.00
27/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3832	4	4	4	0.00
27/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3842	4	4	4	0.00
27/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3822	4	4	4	0.00
27/01/2015	R197 On 07-May-15			Bond Future	289.65	289.6694	289.6510	289.6694	0.00
27/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	4359	4	4	4	0.00
27/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	4349	4	4	4	0.00
27/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	4339	4	4	4	0.00
27/01/2015	R197 On 06-August-15			Bond Future	288.44	288.4600	288.4411	288.4600	0.00
27/01/2015	R197 On 06-August-15	288.01	Call	Bond Future	431	0	0	0	0.00
27/01/2015	R197 On 06-August-15	288.00	Call	Bond Future	441	0	0	0	0.00
27/01/2015	R197 On 06-August-15	287.99	Call	Bond Future	451	0	0	0	0.00
27/01/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R202 On 05-February-15			Bond Future	235.97	235.9884	235.9741	235.9884	50,902.00
27/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	2984	3	3	3	0.00
27/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	2964	3	3	3	0.00
27/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	2974	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R202 On 07-May-15			Bond Future	239.68	239.6995	239.6842	239.6995	0.00
27/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	1184	1	1	1	0.00
27/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	1194	1	1	1	0.00
27/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	1174	1	1	1	0.00
27/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R202 On 06-August-15			Bond Future	240.51	240.5200	240.5062	240.5200	0.00
27/01/2015	R202 On 06-August-15	240.01	Call	Bond Future	496	0	0	0	0.00
27/01/2015	R202 On 06-August-15	239.99	Call	Bond Future	516	0	1	0	0.00
27/01/2015	R202 On 06-August-15	240.00	Call	Bond Future	506	0	1	0	0.00
27/01/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R203 On 05-February-15			Bond Future	6.27	108.1350	108.0371	108.1350	14,991.00
27/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	3382	3	3	3	55.00
27/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4906	5	5	5	0.00
27/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4883	5	5	5	0.00
27/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4928	5	5	5	0.00
27/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R203 On 07-May-15			Bond Future	6.26	105.6605	105.5606	105.6605	2,000.00
27/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	2164	2	2	2	0.00
27/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	2185	2	2	2	0.00
27/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	2143	2	2	2	0.00
27/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	7	0	0	0	0.00
27/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	7	0	0	0	0.00
27/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	8	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
27/01/2015	R203 On 06-August-15			Bond Future	6.18	107.4573	107.3543	107.4573	0.00
27/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	1248	1	1	1	0.00
27/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	1264	1	1	1	0.00
27/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	1280	1	1	1	0.00
27/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	144	0	0	0	0.00
27/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	140	0	0	0	0.00
27/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	147	0	0	0	0.00
27/01/2015	R203 On 05-November-15			Bond Future	6.02	5.9600	105.0913	5.9600	0.00
27/01/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R203 On 05-November-15	6.00	Put	Bond Future	42	0	0	0	0.00
27/01/2015	R203 On 05-November-15	5.99	Put	Bond Future	60	0	0	0	0.00
27/01/2015	R203 On 05-November-15	6.01	Put	Bond Future	25	0	0	0	0.00
27/01/2015	R204 On 05-February-15			Bond Future	6.46	106.3533	106.2841	106.3533	10,492.00
27/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	5992	6	6	6	0.00
27/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	6024	6	6	6	0.00
27/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	5959	6	6	6	0.00
27/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R204 On 07-May-15			Bond Future	6.48	108.0168	107.9462	108.0168	3,760.00
27/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	3264	3	3	3	0.00
27/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	3325	3	3	3	0.00
27/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	3295	3	3	3	0.00
27/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	13	0	0	0	0.00
27/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	13	0	0	0	0.00
27/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	12	0	0	0	0.00
27/01/2015	R204 On 06-August-15			Bond Future	6.45	105.8155	105.7423	105.8155	0.00
27/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	5803	6	6	6	0.00
27/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	3900	4	4	4	0.00
27/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	3956	4	4	4	0.00
27/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	3928	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	3	0	0	0	699.00
27/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	34	0	0	0	0.00
27/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	35	0	0	0	0.00
27/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	33	0	0	0	0.00
27/01/2015	R204 On 05-November-15			Bond Future	6.37	6.3500	107.6207	6.3500	0.00
27/01/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R204 On 05-November-15	6.26	Put	Bond Future	324	0	0	0	0.00
27/01/2015	R204 On 05-November-15	6.25	Put	Bond Future	353	0	0	0	0.00
27/01/2015	R204 On 05-November-15	6.24	Put	Bond Future	382	0	0	0	0.00
27/01/2015	R207 On 05-February-15			Bond Future	6.62	103.1499	103.1302	103.1499	35,234.00
27/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	7606	8	8	8	0.00
27/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	7567	8	8	8	0.00
27/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	7529	8	8	8	0.00
27/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R207 On 07-May-15			Bond Future	6.64	104.7633	104.7430	104.7633	800.00
27/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	6233	6	6	6	0.00
27/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	4286	4	4	4	66.00
27/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	6271	6	6	6	0.00
27/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	6196	6	6	6	0.00
27/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	1	0	0	0	0.00
27/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	16	0	0	0	0.00
27/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	1	0	0	0	0.00
27/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	1	0	0	0	0.00
27/01/2015	R207 On 06-August-15			Bond Future	6.63	102.9008	102.8788	102.9008	0.00
27/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	4231	4	4	4	0.00
27/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	4299	4	4	4	0.00
27/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	4265	4	4	4	0.00
27/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	3297	3	3	3	70.00
27/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	89	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
27/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	86	0	0	0	0.00
27/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	84	0	0	0	0.00
27/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	183	0	0	0	0.00
27/01/2015	R207 On 05-November-15			Bond Future	6.59	104.7314	104.7065	104.7314	0.00
27/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	4300	4	4	4	0.00
27/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	4362	4	4	4	0.00
27/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	4331	4	4	4	0.00
27/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	3359	3	3	3	53.00
27/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	181	0	0	0	0.00
27/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	325	0	0	0	0.00
27/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	173	0	0	0	0.00
27/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	177	0	0	0	0.00
27/01/2015	R208 On 05-February-15			Bond Future	6.75	102.5084	102.4603	102.5084	51,193.00
27/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	8196	8	8	8	0.00
27/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	8286	8	8	8	0.00
27/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	8241	8	8	8	0.00
27/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R208 On 07-May-15			Bond Future	6.77	100.7125	100.6633	100.7125	1,295.00
27/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	5645	6	6	6	0.00
27/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	5733	6	6	6	0.00
27/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	5689	6	6	6	0.00
27/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	12	0	0	0	0.00
27/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	10	0	0	0	0.00
27/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	11	0	0	0	0.00
27/01/2015	R208 On 06-August-15			Bond Future	6.77	102.4253	102.3740	102.4253	0.00
27/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	5576	6	6	6	0.00
27/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	5535	6	6	6	0.00
27/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	5617	6	6	6	0.00
27/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	9082	9	9	9	0.00
27/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	4	0	0	0	198.00
27/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	81	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
27/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	79	0	0	0	0.00
27/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	77	0	0	0	0.00
27/01/2015	R208 On 05-November-15			Bond Future	6.74	100.8447	100.7900	100.8447	0.00
27/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	7460	8	7	8	0.00
27/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	4671	5	5	5	0.00
27/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	4708	5	5	5	0.00
27/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	4635	5	5	5	0.00
27/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	55	0	0	0	2,200.00
27/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	289	0	0	0	0.00
27/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	284	0	0	0	0.00
27/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	295	0	0	0	0.00
27/01/2015	R209 On 05-February-15			Bond Future	7.83	85.8006	86.0745	85.8006	14,609.00
27/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	11512	11	12	11	0.00
27/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	11440	11	11	11	0.00
27/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	9606	9	10	9	0.00
27/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	11368	11	11	11	0.00
27/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R209 On 07-May-15			Bond Future	7.86	83.9952	84.2732	83.9952	0.00
27/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	9426	9	9	9	0.00
27/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	9355	9	9	9	0.00
27/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	9283	9	9	9	0.00
27/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	91	0	0	0	0.00
27/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	94	0	0	0	0.00
27/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	87	0	0	0	0.00
27/01/2015	R209 On 06-August-15			Bond Future	7.89	85.4238	85.7053	85.4238	0.00
27/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	15320	15	15	15	0.00
27/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	9418	9	9	9	0.00
27/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	9483	9	9	9	0.00
27/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	9352	9	9	9	0.00
27/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	400	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
27/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	40	0	0	0	2,914.00
27/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	391	0	0	0	0.00
27/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	408	0	0	0	0.00
27/01/2015	R209 On 05-November-15			Bond Future	7.90	7.9400	84.0775	7.9400	0.00
27/01/2015	R209 On 05-November-15	7.99	Call	Bond Future	757	0	1	0	0.00
27/01/2015	R209 On 05-November-15	8.01	Call	Bond Future	930	0	1	0	0.00
27/01/2015	R209 On 05-November-15	8.00	Call	Bond Future	843	0	1	0	0.00
27/01/2015	R209 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R209 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R209 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R210 On 05-February-15			Bond Future	175.98	175.9946	175.9838	175.9946	628.00
27/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	974	1	1	1	0.00
27/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	994	1	1	1	0.00
27/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	984	1	1	1	0.00
27/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R210 On 07-May-15			Bond Future	176.68	176.6873	176.6758	176.6873	0.00
27/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	324	0	0	0	0.00
27/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	334	0	0	0	0.00
27/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	314	0	0	0	0.00
27/01/2015	R210 On 06-August-15			Bond Future	179.69	179.7000	179.6914	179.7000	0.00
27/01/2015	R210 On 06-August-15	178.99	Call	Bond Future	701	0	1	0	0.00
27/01/2015	R210 On 06-August-15	179.01	Call	Bond Future	681	0	1	0	0.00
27/01/2015	R210 On 06-August-15	179.00	Call	Bond Future	691	0	1	0	0.00
27/01/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R211 On 05-February-15			Bond Future	130.68	130.7355	130.6750	130.7355	1,120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	2325	2	2	2	0.00
27/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	2335	2	2	2	0.00
27/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	2315	2	2	2	0.00
27/01/2015	R211 On 07-May-15			Bond Future	132.73	132.7914	132.7295	132.7914	0.00
27/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	2271	2	2	2	0.00
27/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	2281	2	2	2	0.00
27/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	2261	2	2	2	0.00
27/01/2015	R211 On 06-August-15			Bond Future	134.94	135.0000	134.9416	135.0000	0.00
27/01/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R211 On 06-August-15	135.00	Put	Bond Future	58	0	0	0	0.00
27/01/2015	R211 On 06-August-15	134.99	Put	Bond Future	48	0	0	0	0.00
27/01/2015	R211 On 06-August-15	135.01	Put	Bond Future	68	0	0	0	0.00
27/01/2015	R212 On 05-February-15			Bond Future	136.39	136.4026	136.3942	136.4026	1,621.00
27/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1596	2	2	2	0.00
27/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1606	2	2	2	0.00
27/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1616	2	2	2	0.00
27/01/2015	R212 On 07-May-15			Bond Future	138.54	138.5476	138.5386	138.5476	0.00
27/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2461	2	2	2	0.00
27/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2471	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2451	2	2	2	0.00
27/01/2015	R212 On 06-August-15			Bond Future	140.84	140.8500	140.8445	140.8500	0.00
27/01/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R212 On 06-August-15	140.99	Put	Bond Future	145	0	0	0	0.00
27/01/2015	R212 On 06-August-15	141.00	Put	Bond Future	155	0	0	0	0.00
27/01/2015	R212 On 06-August-15	141.01	Put	Bond Future	165	0	0	0	0.00
27/01/2015	R213 On 05-February-15			Bond Future	7.66	96.8828	97.1063	96.8828	16,582.00
27/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	12516	12	13	12	0.00
27/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	12659	12	13	12	0.00
27/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	12587	12	13	12	0.00
27/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R213 On 07-May-15			Bond Future	7.69	94.8544	95.0811	94.8544	0.00
27/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	8568	8	9	8	0.00
27/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	8712	8	9	8	0.00
27/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	8640	8	9	8	0.00
27/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	98	0	0	0	0.00
27/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	101	0	0	0	0.00
27/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	94	0	0	0	0.00
27/01/2015	R213 On 06-August-15			Bond Future	7.72	96.4672	96.6965	96.4672	0.00
27/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	7123	7	7	7	0.00
27/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	7059	7	7	7	0.00
27/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	6995	7	7	7	0.00
27/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	683	1	1	1	0.00
27/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	697	1	1	1	0.00
27/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	669	1	1	1	0.00
27/01/2015	R213 On 05-November-15			Bond Future	7.73	7.7500	94.8657	7.7500	0.00
27/01/2015	R213 On 05-November-15	7.74	Call	Bond Future	79	0	0	0	0.00
27/01/2015	R213 On 05-November-15	7.76	Call	Bond Future	248	0	0	0	0.00
27/01/2015	R213 On 05-November-15	7.75	Call	Bond Future	163	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
27/01/2015	R213 On 05-November-15	7.74	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R213 On 05-November-15	7.76	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R213 On 05-November-15	7.75	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R214 On 05-February-15			Bond Future	7.89	87.2620	87.6517	87.2620	13,207.00
27/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	13569	13	14	13	0.00
27/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	13496	13	13	13	0.00
27/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	13424	13	13	13	0.00
27/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R214 On 07-May-15			Bond Future	7.92	85.3364	85.7318	85.3364	0.00
27/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	10616	10	11	10	0.00
27/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	10690	10	11	10	0.00
27/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	10541	10	11	10	0.00
27/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	71	0	0	0	0.00
27/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	74	0	0	0	0.00
27/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	76	0	0	0	0.00
27/01/2015	R214 On 06-August-15			Bond Future	7.95	86.7872	87.1883	86.7872	0.00
27/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	7839	8	8	8	0.00
27/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	7906	8	8	8	0.00
27/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	7974	8	8	8	0.00
27/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	810	1	1	1	0.00
27/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	795	1	1	1	0.00
27/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	780	1	1	1	0.00
27/01/2015	R214 On 05-November-15			Bond Future	7.96	8.0000	85.4422	8.0000	0.00
27/01/2015	R214 On 05-November-15	8.01	Call	Bond Future	450	0	0	0	0.00
27/01/2015	R214 On 05-November-15	8.00	Call	Bond Future	356	0	0	0	0.00
27/01/2015	R214 On 05-November-15	7.99	Call	Bond Future	262	0	0	0	0.00
27/01/2015	R214 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R214 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R214 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 05-February-15			Bond Future	7.98	112.1009	112.8533	112.1009	32,841.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	16450	16	16	16	0.00
27/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	16543	16	17	16	0.00
27/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	16356	16	16	16	0.00
27/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 07-May-15			Bond Future	8.02	109.4247	110.1884	109.4247	0.00
27/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	13603	13	14	13	0.00
27/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	13505	13	14	13	0.00
27/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	13701	13	14	13	0.00
27/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 06-August-15			Bond Future	8.04	111.2852	112.0604	111.2852	0.00
27/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	8039	7	8	7	0.00
27/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	8253	7	8	7	0.00
27/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	8146	7	8	7	0.00
27/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 05-November-15			Bond Future	8.06	8.1200	109.6157	8.1200	0.00
27/01/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/01/2015	R248 On 05-November-15	7.99	Put	Bond Future	835	0	1	0	0.00
27/01/2015	R248 On 05-November-15	8.00	Put	Bond Future	711	0	1	0	0.00
27/01/2015	R248 On 05-November-15	8.01	Put	Bond Future	588	0	1	0	0.00