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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	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
22/01/2015	2025 On 05-February-15			Bond Future	117.71	117.7210	117.7139	117.7210	16.00
22/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
22/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
22/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
22/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1276	1	1276	1	0.00
22/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1296	1	1296	1	0.00
22/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1286	1	1286	1	0.00
22/01/2015	2025 On 07-May-15			Bond Future	119.57	119.5773	119.5697	119.5773	0.00
22/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
22/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
22/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
22/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1430	1	1430	1	0.00
22/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1440	1	1440	1	0.00
22/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1420	1	1420	1	0.00
22/01/2015	2030 On 05-February-15			Bond Future	7.73	102.2078	7.7270	102.2078	6,938.00
22/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	12348	12	12348	12	0.00
22/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	12496	12	12496	12	0.00
22/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	12422	12	12422	12	0.00
22/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2030 On 07-May-15			Bond Future	7.77	103.8110	7.7684	103.8110	0.00
22/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	8233	8	8233	8	0.00
22/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	8155	8	8155	8	0.00
22/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	8076	8	8076	8	0.00
22/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2032 On 05-February-15			Bond Future	7.91	105.7966	7.9075	105.7966	15.00
22/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	5508	5	5508	5	0.00
22/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	5420	5	5420	5	0.00
22/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	5332	5	5332	5	0.00
22/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

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22/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2032 On 07-May-15			Bond Future	7.95	103.3013	7.9501	103.3013	0.00
22/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	4894	5	4894	5	0.00
22/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	5069	5	5069	5	0.00
22/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	4982	5	4982	5	0.00
22/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2032 On 06-August-15			Bond Future	7.98	105.0618	7.9809	105.0618	0.00
22/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	4747	4	4747	4	0.00
22/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	4660	4	4660	4	0.00
22/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	4574	4	4574	4	0.00
22/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2037 On 05-February-15			Bond Future	8.03	104.5925	8.0321	104.5925	34,464.00
22/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	13950	14	13950	14	0.00
22/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	14035	14	14035	14	0.00
22/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	13865	13	13865	13	0.00
22/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2037 On 07-May-15			Bond Future	8.08	106.2331	8.0751	106.2331	500.00
22/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	8965	9	8965	9	0.00
22/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	9147	9	9147	9	0.00
22/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	9056	9	9056	9	0.00
22/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2037 On 06-August-15			Bond Future	8.11	103.7831	8.1083	103.7831	0.00
22/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	6357	6	6357	6	0.00
22/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	6263	6	6263	6	0.00
22/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	6451	6	6451	6	0.00
22/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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22/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2038 On 05-February-15			Bond Future	123.90	123.9070	123.8996	123.9070	3,741.00
22/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	890	1	890	1	0.00
22/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	900	1	900	1	0.00
22/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	910	1	910	1	0.00
22/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2038 On 07-May-15			Bond Future	125.85	125.8608	125.8530	125.8608	0.00
22/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
22/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
22/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
22/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	1147	1	1147	1	0.00
22/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	1157	1	1157	1	0.00
22/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	1137	1	1137	1	0.00
22/01/2015	2044 On 05-February-15			Bond Future	8.17	106.1435	8.1671	106.1435	6,042.00
22/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	9097	9	9097	9	0.00
22/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	8997	8	8997	8	0.00
22/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	8897	8	8897	8	0.00
22/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2044 On 07-May-15			Bond Future	8.21	107.8084	8.2099	107.8084	0.00
22/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	8384	8	8384	8	0.00
22/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	8584	8	8584	8	0.00
22/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	8484	8	8484	8	0.00
22/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2044 On 06-August-15			Bond Future	8.24	105.2601	8.2438	105.2601	0.00
22/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	5421	5	5421	5	0.00
22/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	5629	5	5629	5	0.00
22/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	5525	5	5525	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
22/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2046 On 05-February-15			Bond Future	126.58	126.5920	126.5847	126.5920	5,889.00
22/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	2595	3	2595	3	0.00
22/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	2575	3	2575	3	0.00
22/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	2585	3	2585	3	0.00
22/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2046 On 07-May-15			Bond Future	127.21	127.2192	127.2113	127.2192	0.00
22/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	201	0	201	0	0.00
22/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	211	0	211	0	0.00
22/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	221	0	221	0	0.00
22/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2050 On 05-February-15			Bond Future	134.44	134.4450	134.4374	134.4450	2,753.00
22/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	4447	4	4447	4	0.00
22/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	4427	4	4427	4	0.00
22/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	4437	4	4437	4	0.00
22/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2050 On 07-May-15			Bond Future	136.56	136.5648	136.5565	136.5648	0.00
22/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	1547	2	1547	2	0.00
22/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	1567	2	1567	2	0.00
22/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	1557	2	1557	2	0.00
22/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
22/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
22/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	AL12 On 05-February-15			Index Future	568.86	566.4590	568.8590	566.4590	0.00
22/01/2015	AL12 On 07-May-15			Index Future	577.78	575.3440	577.7800	575.3440	0.00
22/01/2015	AL37 On 05-February-15			Index Future	460.89	459.7330	460.8910	459.7330	116.00
22/01/2015	AL37 On 07-May-15			Index Future	468.12	466.9440	468.1180	466.9440	0.00
22/01/2015	AL7T On 05-February-15			Index Future	556.21	554.2070	556.2120	554.2070	3.00
22/01/2015	AL7T On 07-May-15			Index Future	564.94	562.9000	564.9350	562.9000	0.00
22/01/2015	ALBI On 05-February-15			Index Future	505.40	503.7440	505.4030	503.7440	770.00
22/01/2015	ALBI On 07-May-15			Index Future	513.33	511.6460	513.3290	511.6460	0.00
22/01/2015	ALBI On 06-August-15			Index Future	521.97	520.2700	521.9740	520.2700	0.00
22/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/01/2015	EL28 On 05-February-15			Bond Future	123.12	123.2683	123.1243	123.2683	0.00
22/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
22/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
22/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
22/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2866	3	2866	3	0.00
22/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2886	3	2886	3	0.00
22/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2876	3	2876	3	0.00
22/01/2015	EL28 On 07-May-15			Bond Future	123.56	123.7025	123.5558	123.7025	0.00
22/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
22/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
22/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
22/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1444	1	1444	1	0.00
22/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1454	1	1454	1	0.00
22/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1434	1	1434	1	0.00
22/01/2015	ES33 On 05-February-15			Bond Future	8.85	90.5424	8.8465	90.5424	6,576.00
22/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	8821	8	8821	8	0.00
22/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	8751	8	8751	8	0.00
22/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	8681	8	8681	8	0.00
22/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
22/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
22/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
22/01/2015	ES33 On 07-May-15			Bond Future	8.91	88.1751	8.9127	88.1751	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
22/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	6332	6	6332	6	0.00
22/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	6476	6	6476	6	0.00
22/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	6404	6	6404	6	0.00
22/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
22/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
22/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
22/01/2015	ES33 On 06-August-15			Bond Future	8.97	89.6777	8.9680	89.6777	0.00
22/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	4844	4	4844	4	0.00
22/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	4917	5	4917	5	0.00
22/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	4771	4	4771	4	0.00
22/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
22/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
22/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
22/01/2015	GOVI On 05-February-15			GOVI	501.95	500.4020	501.9510	500.4020	441.00
22/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	419610	40	419610	40	0.00
22/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	419410	40	419410	40	0.00
22/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	419510	40	419510	40	0.00
22/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
22/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
22/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
22/01/2015	GOVI On 07-May-15			GOVI	509.82	508.2510	509.8230	508.2510	131.00
22/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	598330	58	598330	58	0.00
22/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	598130	58	598130	58	0.00
22/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	598230	58	598230	58	0.00
22/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
22/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
22/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
22/01/2015	GOVI On 06-August-15			GOVI	518.41	516.8180	518.4090	516.8180	0.00
22/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	183990	17	183990	17	0.00
22/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	184090	17	184090	17	0.00
22/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	184190	17	184190	17	0.00
22/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
22/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
22/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	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
22/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/01/2015	IGOV On 05-February-15			Index Future	223.37	223.4520	223.3650	223.4520	1,093.00
22/01/2015	IGOV On 07-May-15			Index Future	226.89	226.9750	226.8870	226.9750	82.00
22/01/2015	IGOV On 06-August-15			Index Future	230.73	230.8190	230.7260	230.8190	0.00
22/01/2015	ILBI On 05-February-15			Index Future	605.01	605.2420	605.0080	605.2420	159.00
22/01/2015	ILBI On 07-May-15			Index Future	614.78	615.0250	614.7840	615.0250	0.00
22/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
22/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.07	93.9700	6.0700	93.9700	0.00
22/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.03	94.0000	6.0300	94.0000	2,850.00
22/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	5.99	94.0300	5.9900	94.0300	0.00
22/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	5.95	94.0600	5.9500	94.0600	0.00
22/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	5.94	94.0800	5.9400	94.0800	5,000.00
22/01/2015	JBAF On 15-July-15			Jibar Tradeable Future	5.99	93.9600	5.9900	93.9600	0.00
22/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	5.95	94.0500	5.9500	94.0500	0.00
22/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.08	93.9400	6.0800	93.9400	0.00
22/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.23	93.8000	6.2300	93.8000	0.00
22/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.36	93.6700	6.3600	93.6700	0.00
22/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.48	93.5600	6.4800	93.5600	0.00
22/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.59	93.4600	6.5900	93.4600	0.00
22/01/2015	R023 On 05-February-15			Bond Future	6.99	107.7165	6.9910	107.7165	8,864.00
22/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	10307	10	10307	10	0.00
22/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	10361	10	10361	10	0.00
22/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	10252	10	10252	10	0.00
22/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R023 On 07-May-15			Bond Future	7.02	105.4825	7.0171	105.4825	1,410.00
22/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	6601	6	6601	6	0.00
22/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	6711	6	6711	6	0.00
22/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	6656	6	6656	6	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
22/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	31	0	31	0	0.00
22/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	30	0	30	0	0.00
22/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	32	0	32	0	0.00
22/01/2015	R023 On 06-August-15			Bond Future	7.02	107.2796	7.0236	107.2796	0.00
22/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	7045	7	7045	7	0.00
22/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	11316	11	11316	11	0.00
22/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	7096	7	7096	7	0.00
22/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	7147	7	7147	7	0.00
22/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	128	0	128	0	0.00
22/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	121	0	121	0	0.00
22/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	125	0	125	0	0.00
22/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	8	0	8	0	911.00
22/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
22/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
22/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
22/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
22/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R186 On 05-February-15			Bond Future	7.27	126.4054	7.2660	126.4054	28,999.00
22/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	12664	12	12664	12	0.00
22/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	12743	12	12743	12	0.00
22/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	14622	14	14622	14	0.00
22/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	12585	12	12585	12	0.00
22/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	10251	10	10251	10	0.00
22/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	10658	10	10658	10	0.00
22/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	6495	6	6495	6	0.00
22/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	6921	6	6921	6	0.00
22/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
22/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	0	0	0	0	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	0	0	0	0	6,500.00
22/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R186 On 07-May-15			Bond Future	7.30	128.3880	7.2987	128.3880	219.00
22/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	8308	8	8308	8	0.00
22/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	8385	8	8385	8	0.00
22/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	4965	5	4965	5	0.00
22/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	8230	8	8230	8	0.00
22/01/2015	R186 On 07-May-15	7.45	Call	Bond Future	2782	3	2782	3	0.00
22/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	126	0	126	0	0.00
22/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	131	0	131	0	0.00
22/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	136	0	136	0	0.00
22/01/2015	R186 On 07-May-15	7.45	Put	Bond Future	1431	2	1431	2	50.00
22/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	562	1	562	1	300.00
22/01/2015	R186 On 06-August-15			Bond Future	7.32	125.2756	7.3158	125.2756	0.00
22/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	6704	6	6704	6	0.00
22/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	6637	6	6637	6	0.00
22/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	6571	6	6571	6	0.00
22/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	13079	13	13079	13	0.00
22/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	800	1	800	1	0.00
22/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	768	1	768	1	0.00
22/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	85	0	85	0	2,500.00
22/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	784	1	784	1	0.00
22/01/2015	R186 On 05-November-15			Bond Future	7.32	127.5104	7.3157	127.5104	0.00
22/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	8514	8	8514	8	0.00
22/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	8646	8	8646	8	0.00
22/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	8580	8	8580	8	0.00
22/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	13722	13	13722	13	0.00
22/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	806	1	806	1	0.00
22/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	181	0	181	0	2,600.00
22/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	792	1	792	1	0.00
22/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	819	1	819	1	0.00
22/01/2015	R197 On 05-February-15			Bond Future	285.01	285.0288	285.0117	285.0288	898.00
22/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R197 On 05-February-15	289.01	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
22/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3988	4	3988	4	0.00
22/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3998	4	3998	4	0.00
22/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3978	4	3978	4	0.00
22/01/2015	R197 On 07-May-15			Bond Future	289.50	289.5231	289.5049	289.5231	0.00
22/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	4505	4	4505	4	0.00
22/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	4495	4	4495	4	0.00
22/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	4485	4	4485	4	0.00
22/01/2015	R202 On 05-February-15			Bond Future	236.36	236.5455	236.3595	236.5455	50,902.00
22/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3370	4	3370	4	0.00
22/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3350	4	3350	4	0.00
22/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3360	4	3360	4	0.00
22/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R202 On 07-May-15			Bond Future	240.09	240.2754	240.0858	240.2754	0.00
22/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	1586	2	1586	2	0.00
22/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	1596	2	1596	2	0.00
22/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	1576	2	1576	2	0.00
22/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R203 On 05-February-15			Bond Future	6.26	107.8990	6.2634	107.8990	14,991.00
22/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	3393	3	3393	3	55.00
22/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4916	5	4916	5	0.00
22/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4939	5	4939	5	0.00
22/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4893	5	4893	5	0.00
22/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R203 On 05-February-15	8.34	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
22/01/2015	R203 On 07-May-15			Bond Future	6.25	105.4253	6.2530	105.4253	2,000.00
22/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	2180	2	2180	2	0.00
22/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	2201	2	2201	2	0.00
22/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	2159	2	2159	2	0.00
22/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	8	0	8	0	0.00
22/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	8	0	8	0	0.00
22/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	9	0	9	0	0.00
22/01/2015	R203 On 06-August-15			Bond Future	6.17	107.2218	6.1724	107.2218	0.00
22/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	1268	1	1268	1	0.00
22/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	1284	1	1284	1	0.00
22/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	1300	1	1300	1	0.00
22/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	145	0	145	0	0.00
22/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	141	0	141	0	0.00
22/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	148	0	148	0	0.00
22/01/2015	R204 On 05-February-15			Bond Future	6.50	105.9289	6.4997	105.9289	10,492.00
22/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	5866	6	5866	6	0.00
22/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	5833	6	5833	6	0.00
22/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	5898	6	5898	6	0.00
22/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R204 On 07-May-15			Bond Future	6.51	107.5904	6.5139	107.5904	3,760.00
22/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	3146	3	3146	3	0.00
22/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	3207	3	3207	3	0.00
22/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	3176	3	3176	3	0.00
22/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	19	0	19	0	0.00
22/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	18	0	18	0	0.00
22/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	17	0	17	0	0.00
22/01/2015	R204 On 06-August-15			Bond Future	6.49	105.3855	6.4882	105.3855	0.00
22/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	5682	5	5682	5	0.00
22/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	3786	4	3786	4	0.00
22/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	3842	4	3842	4	0.00
22/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	3814	4	3814	4	0.00
22/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	4	0	4	0	699.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	41	0	41	0	0.00
22/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	43	0	43	0	0.00
22/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	40	0	40	0	0.00
22/01/2015	R207 On 05-February-15			Bond Future	6.68	102.6362	6.6757	102.6362	35,234.00
22/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	7329	7	7329	7	0.00
22/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	7368	7	7368	7	0.00
22/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	7291	7	7291	7	0.00
22/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R207 On 07-May-15			Bond Future	6.70	104.2461	6.7003	104.2461	800.00
22/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	5997	6	5997	6	0.00
22/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	4057	4	4057	4	66.00
22/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	6034	6	6034	6	0.00
22/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	5960	6	5960	6	0.00
22/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	1	0	1	0	0.00
22/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	1	0	1	0	0.00
22/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	25	0	25	0	0.00
22/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	2	0	2	0	0.00
22/01/2015	R207 On 06-August-15			Bond Future	6.69	102.3783	6.6945	102.3783	0.00
22/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	4017	4	4017	4	0.00
22/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	4084	4	4084	4	0.00
22/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	4050	4	4050	4	0.00
22/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	3101	3	3101	3	70.00
22/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	112	0	112	0	0.00
22/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	109	0	109	0	0.00
22/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	106	0	106	0	0.00
22/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	224	0	224	0	0.00
22/01/2015	R207 On 05-November-15			Bond Future	6.65	104.2045	6.6496	104.2045	0.00
22/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	4098	4	4098	4	0.00
22/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	4159	4	4159	4	0.00
22/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	4128	4	4128	4	0.00
22/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	3175	3	3175	3	53.00
22/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	214	0	214	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
22/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	377	0	377	0	0.00
22/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	206	0	206	0	0.00
22/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	210	0	210	0	0.00
22/01/2015	R208 On 05-February-15			Bond Future	6.80	101.9300	6.7954	101.9300	51,193.00
22/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	7967	8	7967	8	0.00
22/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	8056	8	8056	8	0.00
22/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	8011	8	8011	8	0.00
22/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R208 On 07-May-15			Bond Future	6.82	100.1295	6.8191	100.1295	1,295.00
22/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	5422	5	5422	5	0.00
22/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	5509	5	5509	5	0.00
22/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	5465	5	5465	5	0.00
22/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	17	0	17	0	0.00
22/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	16	0	16	0	0.00
22/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	17	0	17	0	0.00
22/01/2015	R208 On 06-August-15			Bond Future	6.82	101.8358	6.8184	101.8358	0.00
22/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	5365	5	5365	5	0.00
22/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	5325	5	5325	5	0.00
22/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	5405	5	5405	5	0.00
22/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	8854	9	8854	9	0.00
22/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	100	0	100	0	0.00
22/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	5	0	5	0	198.00
22/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	98	0	98	0	0.00
22/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	95	0	95	0	0.00
22/01/2015	R208 On 05-November-15			Bond Future	6.79	100.2496	6.7912	100.2496	0.00
22/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	7244	7	7244	7	0.00
22/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	4485	4	4485	4	0.00
22/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	4521	4	4521	4	0.00
22/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	4449	4	4449	4	0.00
22/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	65	0	65	0	2,200.00
22/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	330	0	330	0	0.00
22/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	324	0	324	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
22/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	336	0	336	0	0.00
22/01/2015	R209 On 05-February-15			Bond Future	7.95	84.6764	7.9466	84.6764	14,609.00
22/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	10471	10	10471	10	0.00
22/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	10399	10	10399	10	0.00
22/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	8566	8	8566	8	0.00
22/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	10327	10	10327	10	0.00
22/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R209 On 07-May-15			Bond Future	7.98	82.8571	7.9842	82.8571	0.00
22/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	8437	8	8437	8	0.00
22/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	8368	8	8368	8	0.00
22/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	8298	8	8298	8	0.00
22/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	157	0	157	0	0.00
22/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	162	0	162	0	0.00
22/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	152	0	152	0	0.00
22/01/2015	R209 On 06-August-15			Bond Future	8.01	84.2692	8.0114	84.2692	0.00
22/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	14274	14	14274	14	0.00
22/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	8495	8	8495	8	0.00
22/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	8558	8	8558	8	0.00
22/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	8432	8	8432	8	0.00
22/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	546	1	546	1	0.00
22/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	63	0	63	0	2,914.00
22/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	534	1	534	1	0.00
22/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	556	1	556	1	0.00
22/01/2015	R210 On 05-February-15			Bond Future	176.02	176.2238	176.0161	176.2238	628.00
22/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	1026	1	1026	1	0.00
22/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	1006	1	1006	1	0.00
22/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	1016	1	1016	1	0.00
22/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R210 On 07-May-15			Bond Future	176.72	176.9276	176.7161	176.9276	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
22/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	284	0	284	0	0.00
22/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	294	0	294	0	0.00
22/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	274	0	274	0	0.00
22/01/2015	R211 On 05-February-15			Bond Future	130.75	130.8151	130.7543	130.8151	1,120.00
22/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	2246	2	2246	2	0.00
22/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	2236	2	2236	2	0.00
22/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	2256	2	2256	2	0.00
22/01/2015	R211 On 07-May-15			Bond Future	132.82	132.8779	132.8157	132.8779	0.00
22/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	2184	2	2184	2	0.00
22/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	2194	2	2194	2	0.00
22/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	2174	2	2174	2	0.00
22/01/2015	R212 On 05-February-15			Bond Future	136.33	136.3409	136.3325	136.3409	1,621.00
22/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1658	2	1658	2	0.00
22/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1678	2	1678	2	0.00
22/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1668	2	1668	2	0.00
22/01/2015	R212 On 07-May-15			Bond Future	138.48	138.4907	138.4817	138.4907	0.00
22/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
22/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2518	3	2518	3	0.00
22/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2528	3	2528	3	0.00
22/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2508	2	2508	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
22/01/2015	R213 On 05-February-15			Bond Future	7.77	95.7830	7.7671	95.7830	16,582.00
22/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	11658	11	11658	11	0.00
22/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	11729	11	11729	11	0.00
22/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	11586	11	11586	11	0.00
22/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R213 On 07-May-15			Bond Future	7.80	93.7415	7.8043	93.7415	0.00
22/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	7696	7	7696	7	0.00
22/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	7837	7	7837	7	0.00
22/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	7766	7	7766	7	0.00
22/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	164	0	164	0	0.00
22/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	159	0	159	0	0.00
22/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	169	0	169	0	0.00
22/01/2015	R213 On 06-August-15			Bond Future	7.83	95.3385	7.8299	95.3385	0.00
22/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	6312	6	6312	6	0.00
22/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	6373	6	6373	6	0.00
22/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	6252	6	6252	6	0.00
22/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	889	1	889	1	0.00
22/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	906	1	906	1	0.00
22/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	872	1	872	1	0.00
22/01/2015	R214 On 05-February-15			Bond Future	8.05	85.7808	8.0468	85.7808	13,207.00
22/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	12077	12	12077	12	0.00
22/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	12005	12	12005	12	0.00
22/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	11932	12	11932	12	0.00
22/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R214 On 07-May-15			Bond Future	8.08	83.8355	8.0834	83.8355	0.00
22/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	9182	9	9182	9	0.00
22/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	9254	9	9254	9	0.00
22/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	9109	9	9109	9	0.00
22/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	151	0	151	0	0.00
22/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	146	0	146	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
22/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	155	0	155	0	0.00
22/01/2015	R214 On 06-August-15			Bond Future	8.11	85.2639	8.1106	85.2639	0.00
22/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	6644	6	6644	6	0.00
22/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	6706	6	6706	6	0.00
22/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	6769	6	6769	6	0.00
22/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	1148	1	1148	1	0.00
22/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	1129	1	1129	1	0.00
22/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	1109	1	1109	1	0.00
22/01/2015	R248 On 05-February-15			Bond Future	8.16	110.1337	8.1572	110.1337	33,741.00
22/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	14279	14	14279	14	0.00
22/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	14185	14	14185	14	0.00
22/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	14372	14	14372	14	0.00
22/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R248 On 07-May-15			Bond Future	8.20	107.4313	8.1961	107.4313	0.00
22/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	11403	11	11403	11	0.00
22/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	11501	11	11501	11	0.00
22/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	11305	11	11305	11	0.00
22/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R248 On 06-August-15			Bond Future	8.23	109.2617	8.2257	109.2617	0.00
22/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	5804	5	5804	5	0.00
22/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	6019	5	6019	5	0.00
22/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	5912	5	5912	5	0.00
22/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00