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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
26/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	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
26/01/2015	2025 On 05-February-15			Bond Future	117.70	117.7068	117.6995	117.7068	16.00
26/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
26/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
26/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
26/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1290	1	1290	1	0.00
26/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1310	1	1310	1	0.00
26/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1300	1	1300	1	0.00
26/01/2015	2025 On 07-May-15			Bond Future	119.55	119.5607	119.5505	119.5607	0.00
26/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
26/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
26/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
26/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1450	1	1450	1	0.00
26/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1460	1	1460	1	0.00
26/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1440	1	1440	1	0.00
26/01/2015	2030 On 05-February-15			Bond Future	7.64	103.5665	7.6407	103.5665	6,938.00
26/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	13122	13	13122	13	0.00
26/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	13271	13	13271	13	0.00
26/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	13196	13	13196	13	0.00
26/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2030 On 07-May-15			Bond Future	7.68	105.1893	7.6800	105.1893	0.00
26/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	9015	9	9015	9	0.00
26/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	8937	9	8937	9	0.00
26/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	8859	9	8859	9	0.00
26/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2032 On 05-February-15			Bond Future	7.83	107.1498	7.8262	107.1498	15.00
26/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	6286	6	6286	6	0.00
26/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	6198	6	6198	6	0.00
26/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	6110	6	6110	6	0.00
26/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

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26/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2032 On 07-May-15			Bond Future	7.87	104.6740	7.8668	104.6740	0.00
26/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	5681	6	5681	6	0.00
26/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	5855	6	5855	6	0.00
26/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	5768	6	5768	6	0.00
26/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2032 On 06-August-15			Bond Future	7.90	106.4562	7.8955	106.4562	0.00
26/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	5545	6	5545	6	0.00
26/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	5458	6	5458	6	0.00
26/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	5371	6	5371	6	0.00
26/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2037 On 05-February-15			Bond Future	7.93	106.1571	7.9308	106.1571	36,014.00
26/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	15035	15	15035	15	0.00
26/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	15119	15	15119	15	0.00
26/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	14950	15	14950	15	0.00
26/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2037 On 07-May-15			Bond Future	7.97	107.8205	7.9715	107.8205	500.00
26/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	10062	10	10062	10	0.00
26/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	10245	10	10245	10	0.00
26/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	10154	10	10154	10	0.00
26/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2037 On 06-August-15			Bond Future	8.00	105.3958	8.0021	105.3958	0.00
26/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	7471	8	7471	8	0.00
26/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	7377	7	7377	7	0.00
26/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	7565	8	7565	8	0.00
26/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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26/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2038 On 05-February-15			Bond Future	124.11	124.1174	124.1102	124.1174	3,741.00
26/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	1100	1	1100	1	0.00
26/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	1110	1	1110	1	0.00
26/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	1120	1	1120	1	0.00
26/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2038 On 07-May-15			Bond Future	126.06	126.0724	126.0618	126.0724	0.00
26/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
26/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
26/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
26/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	938	1	938	1	0.00
26/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	948	1	948	1	0.00
26/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	928	1	928	1	0.00
26/01/2015	2044 On 05-February-15			Bond Future	8.05	107.9161	8.0507	107.9161	6,042.00
26/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	10465	10	10465	10	0.00
26/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	10365	10	10365	10	0.00
26/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	10264	10	10264	10	0.00
26/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2044 On 07-May-15			Bond Future	8.09	109.6070	8.0910	109.6070	0.00
26/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	9769	10	9769	10	0.00
26/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	9969	10	9969	10	0.00
26/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	9869	10	9869	10	0.00
26/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2044 On 06-August-15			Bond Future	8.12	107.0874	8.1219	107.0874	0.00
26/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	6827	7	6827	7	0.00
26/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	7036	7	7036	7	0.00
26/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	6931	7	6931	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2046 On 05-February-15			Bond Future	126.57	126.5774	126.5698	126.5774	5,889.00
26/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	2580	3	2580	3	0.00
26/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	2560	3	2560	3	0.00
26/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	2570	3	2570	3	0.00
26/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2046 On 07-May-15			Bond Future	127.19	127.2023	127.1916	127.2023	0.00
26/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	182	0	182	0	0.00
26/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	192	0	192	0	0.00
26/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	202	0	202	0	0.00
26/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2050 On 05-February-15			Bond Future	134.09	134.0992	134.0912	134.0992	2,753.00
26/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	4101	4	4101	4	0.00
26/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	4081	4	4081	4	0.00
26/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	4091	4	4091	4	0.00
26/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2050 On 07-May-15			Bond Future	136.20	136.2110	136.2001	136.2110	0.00
26/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	1190	1	1190	1	0.00
26/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	1210	1	1210	1	0.00
26/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	1200	1	1200	1	0.00
26/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
26/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
26/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	AL12 On 05-February-15			Index Future	574.43	574.7610	574.4320	574.7610	0.00
26/01/2015	AL12 On 07-May-15			Index Future	583.41	583.7670	583.4130	583.7670	0.00
26/01/2015	AL37 On 05-February-15			Index Future	461.98	462.7150	461.9830	462.7150	116.00
26/01/2015	AL37 On 07-May-15			Index Future	469.21	469.9650	469.2060	469.9650	0.00
26/01/2015	AL7T On 05-February-15			Index Future	558.59	560.1100	558.5860	560.1100	3.00
26/01/2015	AL7T On 07-May-15			Index Future	567.32	568.8870	567.3190	568.8870	0.00
26/01/2015	ALBI On 05-February-15			Index Future	508.15	508.8740	508.1480	508.8740	770.00
26/01/2015	ALBI On 07-May-15			Index Future	516.09	516.8470	516.0930	516.8470	0.00
26/01/2015	ALBI On 06-August-15			Index Future	524.77	525.5500	524.7690	525.5500	0.00
26/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/01/2015	EL28 On 05-February-15			Bond Future	123.11	123.1182	123.1122	123.1182	0.00
26/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
26/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
26/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
26/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2878	3	2878	3	0.00
26/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2898	3	2898	3	0.00
26/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2888	3	2888	3	0.00
26/01/2015	EL28 On 07-May-15			Bond Future	123.54	123.5480	123.5386	123.5480	0.00
26/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
26/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
26/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
26/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1461	1	1461	1	0.00
26/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1471	1	1471	1	0.00
26/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1451	1	1451	1	0.00
26/01/2015	ES33 On 05-February-15			Bond Future	8.76	91.6735	8.7595	91.6735	6,576.00
26/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	9539	10	9539	10	0.00
26/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	9469	10	9469	10	0.00
26/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	9399	9	9399	9	0.00
26/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
26/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
26/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
26/01/2015	ES33 On 07-May-15			Bond Future	8.82	89.3226	8.8236	89.3226	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
26/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	7058	7	7058	7	0.00
26/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	7203	7	7203	7	0.00
26/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	7130	7	7130	7	0.00
26/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
26/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
26/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
26/01/2015	ES33 On 06-August-15			Bond Future	8.88	90.8432	8.8765	90.8432	0.00
26/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	5581	6	5581	6	0.00
26/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	5654	6	5654	6	0.00
26/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	5507	6	5507	6	0.00
26/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
26/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
26/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
26/01/2015	GOVI On 05-February-15			GOVI	504.24	505.0740	504.2420	505.0740	444.00
26/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	442520	45	442520	45	0.00
26/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	442320	45	442320	45	0.00
26/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	442420	45	442420	45	0.00
26/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
26/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
26/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
26/01/2015	GOVI On 07-May-15			GOVI	512.13	512.9880	512.1250	512.9880	131.00
26/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	621350	63	621350	63	0.00
26/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	621150	63	621150	63	0.00
26/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	621250	63	621250	63	0.00
26/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
26/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
26/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
26/01/2015	GOVI On 06-August-15			GOVI	520.73	521.6250	520.7340	521.6250	0.00
26/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	207240	22	207240	22	0.00
26/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	207340	22	207340	22	0.00
26/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	207440	22	207440	22	0.00
26/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
26/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
26/01/2015	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
26/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/01/2015	IGOV On 05-February-15			Index Future	223.29	223.3900	223.2900	223.3900	1,093.00
26/01/2015	IGOV On 07-May-15			Index Future	226.80	226.9090	226.7990	226.9090	82.00
26/01/2015	IGOV On 06-August-15			Index Future	230.63	230.7470	230.6300	230.7470	0.00
26/01/2015	ILBI On 05-February-15			Index Future	604.87	605.0670	604.8670	605.0670	159.00
26/01/2015	ILBI On 07-May-15			Index Future	614.63	614.8420	614.6310	614.8420	0.00
26/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
26/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.05	93.9700	6.0500	93.9700	0.00
26/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.02	94.0100	6.0200	94.0100	2,850.00
26/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	5.97	94.0600	5.9700	94.0600	0.00
26/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	5.91	94.1200	5.9100	94.1200	0.00
26/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	5.90	94.1500	5.9000	94.1500	5,000.00
26/01/2015	JBAF On 15-July-15			Jibar Tradeable Future	5.90	94.1500	5.9000	94.1500	0.00
26/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	5.91	94.1600	5.9100	94.1600	0.00
26/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	5.98	94.0800	5.9800	94.0800	0.00
26/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.10	93.9500	6.1000	93.9500	0.00
26/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.26	93.8100	6.2600	93.8100	0.00
26/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.38	93.7000	6.3800	93.7000	0.00
26/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.48	93.6000	6.4800	93.6000	0.00
26/01/2015	R023 On 05-February-15			Bond Future	6.92	108.7936	6.9248	108.7936	8,859.00
26/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	10722	11	10722	11	0.00
26/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	10776	11	10776	11	0.00
26/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	10667	11	10667	11	0.00
26/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R023 On 07-May-15			Bond Future	6.95	106.5748	6.9488	106.5748	1,410.00
26/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	7007	7	7007	7	0.00
26/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	7117	7	7117	7	0.00
26/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	7062	7	7062	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	20	0	20	0	0.00
26/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	19	0	19	0	0.00
26/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	21	0	21	0	0.00
26/01/2015	R023 On 06-August-15			Bond Future	6.95	108.3887	6.9527	108.3887	0.00
26/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	7438	8	7438	8	0.00
26/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	11736	12	11736	12	0.00
26/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	7490	8	7490	8	0.00
26/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	7542	8	7542	8	0.00
26/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	99	0	99	0	0.00
26/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	93	0	93	0	0.00
26/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	96	0	96	0	0.00
26/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	5	0	5	0	911.00
26/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
26/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
26/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
26/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
26/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R186 On 05-February-15			Bond Future	7.20	127.8001	7.2049	127.8001	30,286.00
26/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	13227	14	13227	14	0.00
26/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	13306	14	13306	14	0.00
26/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	15184	16	15184	16	0.00
26/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	13147	14	13147	14	0.00
26/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	11220	12	11220	12	0.00
26/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	10813	11	10813	11	0.00
26/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	7058	7	7058	7	0.00
26/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	7483	8	7483	8	0.00
26/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
26/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/01/2015	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
26/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	0	0	0	0	6,500.00
26/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R186 On 07-May-15			Bond Future	7.24	129.8026	7.2360	129.8026	2,669.00
26/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	8836	9	8836	9	0.00
26/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	8914	9	8914	9	0.00
26/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	5406	6	5406	6	0.00
26/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	8757	9	8757	9	0.00
26/01/2015	R186 On 07-May-15	7.45	Call	Bond Future	3104	3	3104	3	0.00
26/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	89	0	89	0	0.00
26/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	93	0	93	0	0.00
26/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	96	0	96	0	0.00
26/01/2015	R186 On 07-May-15	7.45	Put	Bond Future	1186	1	1186	1	50.00
26/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	437	0	437	0	300.00
26/01/2015	R186 On 06-August-15			Bond Future	7.25	126.7121	7.2511	126.7121	0.00
26/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	7156	7	7156	7	0.00
26/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	7087	7	7087	7	0.00
26/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	7019	7	7019	7	0.00
26/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	13632	14	13632	14	0.00
26/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	675	1	675	1	0.00
26/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	647	1	647	1	0.00
26/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	66	0	66	0	2,500.00
26/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	661	1	661	1	0.00
26/01/2015	R186 On 05-November-15			Bond Future	7.25	128.9684	7.2494	128.9684	0.00
26/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	8983	9	8983	9	0.00
26/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	9118	9	9118	9	0.00
26/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	9051	9	9051	9	0.00
26/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	14269	15	14269	15	0.00
26/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	699	1	699	1	0.00
26/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	150	0	150	0	2,600.00
26/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	687	1	687	1	0.00
26/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	711	1	711	1	0.00
26/01/2015	R197 On 05-February-15			Bond Future	285.18	285.0985	285.1849	285.0985	898.00
26/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
26/01/2015	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
26/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3815	4	3815	4	0.00
26/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3825	4	3825	4	0.00
26/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3805	4	3805	4	0.00
26/01/2015	R197 On 07-May-15			Bond Future	289.67	289.5889	289.6694	289.5889	0.00
26/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	4341	4	4341	4	0.00
26/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	4331	4	4331	4	0.00
26/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	4321	4	4321	4	0.00
26/01/2015	R202 On 05-February-15			Bond Future	235.99	236.3452	235.9884	236.3452	50,902.00
26/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	2998	3	2998	3	0.00
26/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	2978	3	2978	3	0.00
26/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	2988	3	2988	3	0.00
26/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R202 On 07-May-15			Bond Future	239.70	240.0677	239.6995	240.0677	0.00
26/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	1200	2	1200	2	0.00
26/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	1210	2	1210	2	0.00
26/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	1190	2	1190	2	0.00
26/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R203 On 05-February-15			Bond Future	6.23	108.2582	6.2275	108.2582	14,991.00
26/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	3480	4	3480	4	55.00
26/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	5003	5	5003	5	0.00
26/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	5026	5	5026	5	0.00
26/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4981	5	4981	5	0.00
26/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
26/01/2015	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
26/01/2015	R203 On 07-May-15			Bond Future	6.21	105.7884	6.2147	105.7884	2,000.00
26/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	2263	2	2263	2	0.00
26/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	2284	2	2284	2	0.00
26/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	2241	2	2241	2	0.00
26/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	6	0	6	0	0.00
26/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	5	0	5	0	0.00
26/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	6	0	6	0	0.00
26/01/2015	R203 On 06-August-15			Bond Future	6.13	107.5892	6.1303	107.5892	0.00
26/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	1332	1	1332	1	0.00
26/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	1348	1	1348	1	0.00
26/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	1365	1	1365	1	0.00
26/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	126	0	126	0	0.00
26/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	123	0	123	0	0.00
26/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	129	0	129	0	0.00
26/01/2015	R204 On 05-February-15			Bond Future	6.44	106.4931	6.4435	106.4931	10,492.00
26/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	6061	6	6061	6	0.00
26/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	6029	6	6029	6	0.00
26/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	6093	6	6093	6	0.00
26/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R204 On 07-May-15			Bond Future	6.45	108.1617	6.4545	108.1617	3,760.00
26/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	3333	3	3333	3	0.00
26/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	3395	4	3395	4	0.00
26/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	3364	4	3364	4	0.00
26/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	12	0	12	0	0.00
26/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	11	0	11	0	0.00
26/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	11	0	11	0	0.00
26/01/2015	R204 On 06-August-15			Bond Future	6.42	105.9647	6.4244	105.9647	0.00
26/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	5876	6	5876	6	0.00
26/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	3971	4	3971	4	0.00
26/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	4027	4	4027	4	0.00
26/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	3999	4	3999	4	0.00
26/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	2	0	2	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
26/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	32	0	32	0	0.00
26/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	33	0	33	0	0.00
26/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	31	0	31	0	0.00
26/01/2015	R207 On 05-February-15			Bond Future	6.61	103.3187	6.6144	103.3187	35,234.00
26/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	7587	8	7587	8	0.00
26/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	7625	8	7625	8	0.00
26/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	7549	8	7549	8	0.00
26/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R207 On 07-May-15			Bond Future	6.64	104.9376	6.6362	104.9376	800.00
26/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	6254	6	6254	6	0.00
26/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	4306	4	4306	4	66.00
26/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	6291	6	6291	6	0.00
26/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	6217	6	6217	6	0.00
26/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	1	0	1	0	0.00
26/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	1	0	1	0	0.00
26/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	16	0	16	0	0.00
26/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	1	0	1	0	0.00
26/01/2015	R207 On 06-August-15			Bond Future	6.63	103.0798	6.6267	103.0798	0.00
26/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	4252	4	4252	4	0.00
26/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	4321	4	4321	4	0.00
26/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	4287	4	4287	4	0.00
26/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	3318	3	3318	3	70.00
26/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	88	0	88	0	0.00
26/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	86	0	86	0	0.00
26/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	83	0	83	0	0.00
26/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	181	0	181	0	0.00
26/01/2015	R207 On 05-November-15			Bond Future	6.58	104.9152	6.5783	104.9152	0.00
26/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	4324	4	4324	4	0.00
26/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	4386	5	4386	5	0.00
26/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	4355	5	4355	5	0.00
26/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	3381	4	3381	4	53.00
26/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	179	0	179	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
26/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	322	0	322	0	0.00
26/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	172	0	172	0	0.00
26/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	176	0	176	0	0.00
26/01/2015	R208 On 05-February-15			Bond Future	6.74	102.7068	6.7393	102.7068	51,193.00
26/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	8245	8	8245	8	0.00
26/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	8334	9	8334	9	0.00
26/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	8289	8	8289	8	0.00
26/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R208 On 07-May-15			Bond Future	6.76	100.9168	6.7609	100.9168	1,295.00
26/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	5694	6	5694	6	0.00
26/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	5782	6	5782	6	0.00
26/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	5738	6	5738	6	0.00
26/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	11	0	11	0	0.00
26/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	10	0	10	0	0.00
26/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	11	0	11	0	0.00
26/01/2015	R208 On 06-August-15			Bond Future	6.76	102.6349	6.7576	102.6349	0.00
26/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	5626	6	5626	6	0.00
26/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	5585	6	5585	6	0.00
26/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	5667	6	5667	6	0.00
26/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	9133	9	9133	9	0.00
26/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	80	0	80	0	0.00
26/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	4	0	4	0	198.00
26/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	77	0	77	0	0.00
26/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	75	0	75	0	0.00
26/01/2015	R208 On 05-November-15			Bond Future	6.73	101.0596	6.7280	101.0596	0.00
26/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	7514	8	7514	8	0.00
26/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	4720	5	4720	5	0.00
26/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	4757	5	4757	5	0.00
26/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	4683	5	4683	5	0.00
26/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	53	0	53	0	2,200.00
26/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	283	0	283	0	0.00
26/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	278	0	278	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
26/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	289	0	289	0	0.00
26/01/2015	R209 On 05-February-15			Bond Future	7.86	85.8865	7.8604	85.8865	14,609.00
26/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	11238	11	11238	11	0.00
26/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	11166	11	11166	11	0.00
26/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	9332	9	9332	9	0.00
26/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	11094	11	11094	11	0.00
26/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R209 On 07-May-15			Bond Future	7.90	84.0847	7.8962	84.0847	0.00
26/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	9161	9	9161	9	0.00
26/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	9091	9	9091	9	0.00
26/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	9019	9	9019	9	0.00
26/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	104	0	104	0	0.00
26/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	108	0	108	0	0.00
26/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	101	0	101	0	0.00
26/01/2015	R209 On 06-August-15			Bond Future	7.92	85.5163	7.9214	85.5163	0.00
26/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	15043	15	15043	15	0.00
26/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	9170	9	9170	9	0.00
26/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	9235	9	9235	9	0.00
26/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	9104	9	9104	9	0.00
26/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	434	0	434	0	0.00
26/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	45	0	45	0	2,914.00
26/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	424	0	424	0	0.00
26/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	443	0	443	0	0.00
26/01/2015	R210 On 05-February-15			Bond Future	175.99	176.0056	175.9946	176.0056	628.00
26/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	1005	1	1005	1	0.00
26/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	985	1	985	1	0.00
26/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	995	1	995	1	0.00
26/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R210 On 07-May-15			Bond Future	176.69	176.7028	176.6873	176.7028	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
26/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	313	0	313	0	0.00
26/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	323	0	323	0	0.00
26/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	303	0	303	0	0.00
26/01/2015	R211 On 05-February-15			Bond Future	130.74	130.8219	130.7355	130.8219	1,120.00
26/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	2264	2	2264	2	0.00
26/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	2254	2	2254	2	0.00
26/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	2274	2	2274	2	0.00
26/01/2015	R211 On 07-May-15			Bond Future	132.79	132.8824	132.7914	132.8824	0.00
26/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	2209	2	2209	2	0.00
26/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	2219	2	2219	2	0.00
26/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	2199	2	2199	2	0.00
26/01/2015	R212 On 05-February-15			Bond Future	136.40	136.4112	136.4026	136.4112	1,621.00
26/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1587	2	1587	2	0.00
26/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1607	2	1607	2	0.00
26/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1597	2	1597	2	0.00
26/01/2015	R212 On 07-May-15			Bond Future	138.55	138.5597	138.5476	138.5597	0.00
26/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
26/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2452	2	2452	2	0.00
26/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2462	2	2462	2	0.00
26/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2442	2	2442	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
26/01/2015	R213 On 05-February-15			Bond Future	7.69	97.0981	7.6858	97.0981	16,582.00
26/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	12364	13	12364	13	0.00
26/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	12435	13	12435	13	0.00
26/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	12292	13	12292	13	0.00
26/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R213 On 07-May-15			Bond Future	7.72	95.0756	7.7211	95.0756	0.00
26/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	8355	9	8355	9	0.00
26/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	8498	9	8498	9	0.00
26/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	8427	9	8427	9	0.00
26/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	111	0	111	0	0.00
26/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	107	0	107	0	0.00
26/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	115	0	115	0	0.00
26/01/2015	R213 On 06-August-15			Bond Future	7.74	96.6938	7.7446	96.6938	0.00
26/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	6875	7	6875	7	0.00
26/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	6938	7	6938	7	0.00
26/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	6812	7	6812	7	0.00
26/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	728	1	728	1	0.00
26/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	742	1	742	1	0.00
26/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	714	1	714	1	0.00
26/01/2015	R214 On 05-February-15			Bond Future	7.93	87.2097	7.9305	87.2097	13,207.00
26/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	13179	13	13179	13	0.00
26/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	13107	13	13107	13	0.00
26/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	13034	13	13034	13	0.00
26/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R214 On 07-May-15			Bond Future	7.96	85.2855	7.9646	85.2855	0.00
26/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	10236	10	10236	10	0.00
26/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	10310	10	10310	10	0.00
26/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	10162	10	10162	10	0.00
26/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	89	0	89	0	0.00
26/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	86	0	86	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
26/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	92	0	92	0	0.00
26/01/2015	R214 On 06-August-15			Bond Future	7.99	86.7371	7.9892	86.7371	0.00
26/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	7516	7	7516	7	0.00
26/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	7582	8	7582	8	0.00
26/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	7649	8	7649	8	0.00
26/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	888	1	888	1	0.00
26/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	872	1	872	1	0.00
26/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	856	1	856	1	0.00
26/01/2015	R248 On 05-February-15			Bond Future	8.04	111.9716	8.0408	111.9716	32,841.00
26/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	15697	16	15697	16	0.00
26/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	15604	15	15604	15	0.00
26/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	15791	16	15791	16	0.00
26/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R248 On 07-May-15			Bond Future	8.08	109.2962	8.0772	109.2962	0.00
26/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	12840	13	12840	13	0.00
26/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	12937	13	12937	13	0.00
26/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	12742	13	12742	13	0.00
26/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R248 On 06-August-15			Bond Future	8.10	111.1564	8.1041	111.1564	0.00
26/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	7263	7	7263	7	0.00
26/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	7478	7	7478	7	0.00
26/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	7371	7	7371	7	0.00
26/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00