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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/11/2014 TO: 14/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	2025 On 05-February-15			Bond Future	118.91	118.7468	118.9123	118.7468	16.00
14/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	78	0	0	0	0.00
14/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	98	0	0	0	0.00
14/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	88	0	0	0	0.00
14/11/2014	2025 On 07-May-15			Bond Future	120.87	120.7036	120.8678	120.7036	0.00
14/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	132	0	0	0	0.00
14/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	142	0	0	0	0.00
14/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	122	0	0	0	0.00
14/11/2014	2030 On 05-February-15			Bond Future	8.33	97.0424	97.3891	97.0424	4,658.00
14/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	7122	7	7	7	0.00
14/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	7271	7	7	7	0.00
14/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	7197	7	7	7	0.00
14/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2030 On 05-February-15	9.26	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
14/11/2014	2030 On 07-May-15			Bond Future	8.39	98.6307	98.9798	98.6307	0.00
14/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	2989	3	3	3	0.00
14/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	2911	3	3	3	0.00
14/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	2832	2	3	2	0.00
14/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 05-February-15			Bond Future	8.50	100.3337	100.7911	100.3337	5.00
14/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	116	0	0	0	0.00
14/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	28	0	0	0	0.00
14/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	60	1	0	1	0.00
14/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 07-May-15			Bond Future	8.55	97.8192	98.2807	97.8192	0.00
14/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	431	1	0	1	0.00
14/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	344	1	0	1	0.00
14/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	518	1	1	1	0.00
14/11/2014	2032 On 06-August-15			Bond Future	8.59	99.5104	99.9819	99.5104	0.00
14/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	817	1	1	1	0.00
14/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	730	1	1	1	0.00
14/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	904	1	1	1	0.00
14/11/2014	2037 On 05-February-15			Bond Future	8.61	98.6656	99.1690	98.6656	13,849.00
14/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	8096	8	8	8	0.00
14/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	8181	8	8	8	0.00
14/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	8011	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 07-May-15			Bond Future	8.66	100.2806	100.7888	100.2806	500.00
14/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	3084	3	3	3	0.00
14/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	3266	3	3	3	0.00
14/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	3175	3	3	3	0.00
14/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 06-August-15			Bond Future	8.71	97.7543	98.2734	97.7543	0.00
14/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	404	0	0	0	0.00
14/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	310	0	0	0	0.00
14/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	499	0	0	0	0.00
14/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2038 On 05-February-15			Bond Future	126.40	126.4042	126.4049	126.4042	1,318.00
14/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3395	3	3	3	0.00
14/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3405	3	3	3	0.00
14/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3415	3	3	3	0.00
14/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2038 On 07-May-15			Bond Future	128.48	128.4872	128.4838	128.4872	0.00
14/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1494	1	1	1	0.00
14/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1474	1	1	1	0.00
14/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1484	1	1	1	0.00
14/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 05-February-15			Bond Future	8.70	100.2503	100.7973	100.2503	5,842.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	3222	3	3	3	0.00
14/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	3122	3	3	3	0.00
14/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	3021	2	3	2	0.00
14/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 07-May-15			Bond Future	8.75	101.8911	102.4437	101.8911	0.00
14/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	2482	2	2	2	0.00
14/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	2682	2	3	2	0.00
14/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	2582	2	3	2	0.00
14/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 06-August-15			Bond Future	8.79	99.2674	99.8317	99.2674	0.00
14/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	448	1	0	1	0.00
14/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	344	1	0	1	0.00
14/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	552	1	1	1	0.00
14/11/2014	2046 On 05-February-15			Bond Future	128.69	128.1123	128.6905	128.1123	5,389.00
14/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	4700	4	5	4	0.00
14/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	4680	4	5	4	0.00
14/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	4690	4	5	4	0.00
14/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2046 On 07-May-15			Bond Future	129.44	128.8525	129.4357	128.8525	0.00
14/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	2426	2	2	2	0.00
14/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	2436	2	2	2	0.00
14/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	2446	2	2	2	0.00
14/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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14/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2050 On 05-February-15			Bond Future	139.25	137.8657	139.2517	137.8657	2,640.00
14/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	9262	8	9	8	0.00
14/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	9242	8	9	8	0.00
14/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	9252	8	9	8	0.00
14/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2050 On 07-May-15			Bond Future	141.54	140.1374	141.5414	140.1374	0.00
14/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	6531	5	7	5	0.00
14/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	6551	5	7	5	0.00
14/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	6541	5	7	5	0.00
14/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	AL12 On 05-February-15			Index Future	537.52	535.3200	537.5170	535.3200	0.00
14/11/2014	AL12 On 07-May-15			Index Future	546.29	544.0740	546.2900	544.0740	0.00
14/11/2014	AL37 On 05-February-15			Index Future	450.06	449.6190	450.0630	449.6190	116.00
14/11/2014	AL37 On 07-May-15			Index Future	457.41	456.9720	457.4080	456.9720	0.00
14/11/2014	AL7T On 05-February-15			Index Future	532.53	531.7190	532.5300	531.7190	3.00

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14/11/2014	AL7T On 07-May-15			Index Future	541.22	540.4140	541.2210	540.4140	0.00
14/11/2014	ALBI On 05-February-15			Index Future	485.86	484.6030	485.8620	484.6030	654.00
14/11/2014	ALBI On 07-May-15			Index Future	493.79	492.5280	493.7910	492.5280	0.00
14/11/2014	ALBI On 06-August-15			Index Future	502.24	500.9480	502.2430	500.9480	0.00
14/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	EL28 On 05-February-15			Bond Future	125.12	125.2578	125.1167	125.2578	0.00
14/11/2014	EL28 On 05-February-15	126.01	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
14/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	873	1	1	1	0.00
14/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	893	1	1	1	0.00
14/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	883	1	1	1	0.00
14/11/2014	EL28 On 07-May-15			Bond Future	125.66	125.8101	125.6626	125.8101	0.00
14/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	653	1	1	1	0.00
14/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	663	1	1	1	0.00
14/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	673	1	1	1	0.00
14/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 05-February-15			Bond Future	9.43	85.8784	86.2745	85.8784	6,220.00
14/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4217	4	4	4	0.00
14/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4147	4	4	4	0.00
14/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	4077	4	4	4	0.00
14/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 07-May-15			Bond Future	9.51	83.4946	83.8943	83.4946	0.00
14/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1711	1	2	1	0.00
14/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1855	1	2	1	0.00
14/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1783	1	2	1	0.00
14/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 06-August-15			Bond Future	9.58	84.9381	85.3465	84.9381	0.00
14/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	167	0	0	0	0.00
14/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	241	0	0	0	0.00
14/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	94	0	0	0	0.00
14/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 06-August-15	9.61	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
14/11/2014	GOVI On 05-February-15			GOVI	483.88	482.7900	483.8800	482.7900	407.00
14/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	238900	23	24	23	0.00
14/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	238700	23	24	23	0.00
14/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	238800	23	24	23	0.00
14/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
14/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
14/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
14/11/2014	GOVI On 07-May-15			GOVI	491.78	490.6860	491.7770	490.6860	130.00
14/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	417870	41	42	41	0.00
14/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	417670	41	42	41	0.00
14/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	417770	41	42	41	0.00
14/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
14/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
14/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
14/11/2014	GOVI On 06-August-15			GOVI	500.19	499.0740	500.1940	499.0740	0.00
14/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	1840	0	0	0	0.00
14/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	1940	0	0	0	0.00
14/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	2040	0	0	0	0.00
14/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	1	0	1	0.00
14/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	1	0	1	0.00
14/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	1	0	1	0.00
14/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2014	IGOV On 05-February-15			Index Future	225.83	225.6520	225.8270	225.6520	1,093.00
14/11/2014	IGOV On 07-May-15			Index Future	229.54	229.3690	229.5400	229.3690	80.00
14/11/2014	IGOV On 06-August-15			Index Future	233.50	233.3170	233.4960	233.3170	0.00
14/11/2014	ILBI On 05-February-15			Index Future	611.89	611.4090	611.8860	611.4090	157.00
14/11/2014	ILBI On 07-May-15			Index Future	621.95	621.4620	621.9450	621.4620	0.00
14/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
14/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.10	93.8800	93.9000	93.8800	0.00
14/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.17	93.8000	93.8300	93.8000	0.00
14/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.22	93.7500	93.7800	93.7500	0.00
14/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.30	93.6800	93.7000	93.6800	0.00
14/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.34	93.6400	93.6600	93.6400	2,850.00
14/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.41	93.5700	93.5900	93.5700	0.00
14/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.52	93.4400	93.4800	93.4400	5,000.00
14/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.70	93.2900	93.3000	93.2900	0.00
14/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.82	93.1700	93.1800	93.1700	0.00
14/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.95	93.0400	93.0500	93.0400	0.00
14/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.07	92.9200	92.9300	92.9200	0.00
14/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.19	92.7900	92.8100	92.7900	0.00
14/11/2014	R023 On 05-February-15			Bond Future	7.69	103.6948	103.8230	103.6948	10,317.00
14/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	6061	6	6	6	0.00
14/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	6115	6	6	6	0.00
14/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	6007	6	6	6	0.00
14/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	26	0	0	0	0.00
14/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	28	0	0	0	0.00
14/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	29	0	0	0	0.00
14/11/2014	R023 On 07-May-15			Bond Future	7.74	101.4659	101.5927	101.4659	0.00
14/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3150	3	3	3	0.00
14/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3230	3	3	3	0.00
14/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3190	3	3	3	0.00
14/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	840	1	1	1	0.00
14/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	824	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	856	1	1	1	0.00
14/11/2014	R023 On 06-August-15			Bond Future	7.77	103.2197	103.3508	103.2197	0.00
14/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	3799	4	4	4	0.00
14/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	7297	7	7	7	0.00
14/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	3836	4	4	4	0.00
14/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	3874	4	4	4	0.00
14/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1201	1	1	1	0.00
14/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	1167	1	1	1	0.00
14/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1184	1	1	1	0.00
14/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	307	0	0	0	911.00
14/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
14/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1078	1	1	1	0.00
14/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1089	1	1	1	0.00
14/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1084	1	1	1	0.00
14/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	5	0	0	0	0.00
14/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	5	0	0	0	0.00
14/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	5	0	0	0	0.00
14/11/2014	R186 On 05-February-15			Bond Future	7.92	120.6765	121.0374	120.6765	45,207.00
14/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	6952	7	7	7	0.00
14/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	7027	7	7	7	0.00
14/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	8832	8	9	8	0.00
14/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	6878	7	7	7	0.00
14/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	4786	4	5	4	0.00
14/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	5135	5	5	5	0.00
14/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	42	0	0	0	9,600.00
14/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	125	0	0	0	0.00
14/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	121	0	0	0	0.00
14/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	309	0	0	0	6,500.00
14/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	116	0	0	0	0.00
14/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	368	0	0	0	6,500.00
14/11/2014	R186 On 07-May-15			Bond Future	7.97	122.6508	123.0135	122.6508	0.00
14/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	3978	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	3925	4	4	4	0.00
14/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	4031	4	4	4	0.00
14/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1618	2	2	2	0.00
14/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1647	2	2	2	0.00
14/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1676	2	2	2	0.00
14/11/2014	R186 On 06-August-15			Bond Future	8.01	119.4701	119.8416	119.4701	0.00
14/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3286	3	3	3	0.00
14/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3328	3	3	3	0.00
14/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3370	3	3	3	0.00
14/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	3386	4	3	4	0.00
14/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	3427	4	3	4	0.00
14/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	3346	4	3	4	0.00
14/11/2014	R186 On 05-November-15			Bond Future	8.03	121.6461	122.0239	121.6461	0.00
14/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	4726	5	5	5	0.00
14/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	4818	5	5	5	0.00
14/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	4771	5	5	5	0.00
14/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	8776	8	9	8	0.00
14/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	2969	3	3	3	0.00
14/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	1206	1	1	1	2,600.00
14/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	3003	3	3	3	0.00
14/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	2936	3	3	3	0.00
14/11/2014	R197 On 05-February-15			Bond Future	288.71	288.7100	288.7110	288.7100	898.00
14/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	289	0	0	0	0.00
14/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	299	0	0	0	0.00
14/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	279	0	0	0	0.00
14/11/2014	R197 On 07-May-15			Bond Future	293.46	293.4669	293.4582	293.4669	0.00
14/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	552	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	542	1	1	1	0.00
14/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	532	1	1	1	0.00
14/11/2014	R202 On 05-February-15			Bond Future	235.93	235.9331	235.9344	235.9331	50,593.00
14/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2944	3	3	3	0.00
14/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2924	3	3	3	0.00
14/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2934	3	3	3	0.00
14/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R202 On 07-May-15			Bond Future	239.81	239.8203	239.8139	239.8203	0.00
14/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1314	1	1	1	0.00
14/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1324	1	1	1	0.00
14/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1304	1	1	1	0.00
14/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R203 On 05-February-15			Bond Future	6.70	106.9273	106.9954	106.9273	13,947.00
14/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2345	2	2	2	55.00
14/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	3864	4	4	4	0.00
14/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	3887	4	4	4	0.00
14/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	3841	4	4	4	0.00
14/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	4	0	0	0	0.00
14/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R203 On 07-May-15			Bond Future	6.71	104.5089	104.5746	104.5089	0.00
14/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1341	1	1	1	0.00
14/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1358	1	1	1	0.00
14/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1324	1	1	1	0.00
14/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	170	0	0	0	0.00
14/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	166	0	0	0	0.00
14/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	174	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
14/11/2014	R203 On 06-August-15			Bond Future	6.67	106.3155	106.3845	106.3155	0.00
14/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	728	1	1	1	0.00
14/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	739	1	1	1	0.00
14/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	750	1	1	1	0.00
14/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	589	1	1	1	0.00
14/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	581	1	1	1	0.00
14/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	598	1	1	1	0.00
14/11/2014	R204 On 05-February-15			Bond Future	7.00	104.3396	104.4333	104.3396	10,772.00
14/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4143	4	4	4	0.00
14/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4111	4	4	4	0.00
14/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4175	4	4	4	0.00
14/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	2	0	0	0	0.00
14/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	2	0	0	0	0.00
14/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	2	0	0	0	0.00
14/11/2014	R204 On 07-May-15			Bond Future	7.04	106.0465	106.1383	106.0465	0.00
14/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1797	2	2	2	0.00
14/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	1844	2	2	2	0.00
14/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1820	2	2	2	0.00
14/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	354	0	0	0	0.00
14/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	346	0	0	0	0.00
14/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	339	0	0	0	0.00
14/11/2014	R204 On 06-August-15			Bond Future	7.04	103.8408	103.9362	103.8408	0.00
14/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4101	4	4	4	0.00
14/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2448	2	2	2	0.00
14/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2493	2	2	2	0.00
14/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2470	2	2	2	0.00
14/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	107	0	0	0	699.00
14/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	382	0	0	0	0.00
14/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	389	0	0	0	0.00
14/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	376	0	0	0	0.00
14/11/2014	R207 On 05-February-15			Bond Future	7.26	100.3633	100.4743	100.3633	36,307.00
14/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	4916	5	5	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
14/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	4954	5	5	5	0.00
14/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	4877	5	5	5	0.00
14/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	4	0	0	0	0.00
14/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	4	0	0	0	0.00
14/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	4	0	0	0	0.00
14/11/2014	R207 On 07-May-15			Bond Future	7.30	102.0055	102.1149	102.0055	0.00
14/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	3758	4	4	4	0.00
14/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2141	2	2	2	66.00
14/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	3791	4	4	4	0.00
14/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	3724	4	4	4	0.00
14/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	153	0	0	0	0.00
14/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	149	0	0	0	0.00
14/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	499	1	0	1	0.00
14/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	157	0	0	0	0.00
14/11/2014	R207 On 06-August-15			Bond Future	7.33	100.1245	100.2380	100.1245	0.00
14/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2288	2	2	2	0.00
14/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2338	2	2	2	0.00
14/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2313	2	2	2	0.00
14/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1643	2	2	2	70.00
14/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	787	1	1	1	0.00
14/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	775	1	1	1	0.00
14/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	764	1	1	1	0.00
14/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1169	1	1	1	0.00
14/11/2014	R208 On 05-February-15			Bond Future	7.45	98.9756	99.0789	98.9756	52,029.00
14/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	4834	5	5	5	0.00
14/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	4921	5	5	5	0.00
14/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	4877	5	5	5	0.00
14/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	19	0	0	0	0.00
14/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	18	0	0	0	0.00
14/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	17	0	0	0	0.00
14/11/2014	R208 On 07-May-15			Bond Future	7.49	97.1943	97.2960	97.1943	0.00
14/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	2794	3	3	3	0.00
14/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	2862	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	2828	3	3	3	0.00
14/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	528	1	1	1	0.00
14/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	507	1	1	1	0.00
14/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	517	1	1	1	0.00
14/11/2014	R208 On 06-August-15			Bond Future	7.52	98.8744	98.9800	98.8744	0.00
14/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	2994	3	3	3	0.00
14/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	2964	3	3	3	0.00
14/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	3024	3	3	3	0.00
14/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	5892	6	6	6	0.00
14/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	208	0	0	0	198.00
14/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	904	1	1	1	0.00
14/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	891	1	1	1	0.00
14/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	878	1	1	1	0.00
14/11/2014	R208 On 05-November-15			Bond Future	7.52	97.2715	97.3786	97.2715	0.00
14/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	4592	5	5	5	0.00
14/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2456	2	2	2	0.00
14/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2481	2	2	2	0.00
14/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2430	2	2	2	0.00
14/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	598	1	1	1	2,200.00
14/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1485	2	1	2	0.00
14/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1468	2	1	2	0.00
14/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1502	2	2	2	0.00
14/11/2014	R209 On 05-February-15			Bond Future	8.53	79.7386	80.1552	79.7386	28,435.00
14/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	5806	5	6	5	0.00
14/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	5741	5	6	5	0.00
14/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	4173	4	4	4	0.00
14/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	5677	5	6	5	0.00
14/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	221	0	0	0	0.00
14/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	228	0	0	0	0.00
14/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	213	0	0	0	0.00
14/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	487	1	0	1	0.00
14/11/2014	R209 On 07-May-15			Bond Future	8.57	77.8947	78.3152	77.8947	0.00
14/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	4685	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	4633	4	5	4	0.00
14/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4582	4	5	4	0.00
14/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1327	1	1	1	0.00
14/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1350	1	1	1	0.00
14/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1304	1	1	1	0.00
14/11/2014	R209 On 06-August-15			Bond Future	8.61	79.2413	79.6708	79.2413	0.00
14/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	9852	9	10	9	0.00
14/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	5115	5	5	5	0.00
14/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	5163	5	5	5	0.00
14/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	5068	5	5	5	0.00
14/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	2132	2	2	2	0.00
14/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	607	1	1	1	2,914.00
14/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	2105	2	2	2	0.00
14/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	2159	2	2	2	0.00
14/11/2014	R210 On 05-February-15			Bond Future	177.59	177.5906	177.5914	177.5906	628.00
14/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2601	3	3	3	0.00
14/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2581	3	3	3	0.00
14/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2591	3	3	3	0.00
14/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R210 On 07-May-15			Bond Future	178.43	178.4387	178.4336	178.4387	0.00
14/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1434	1	1	1	0.00
14/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1444	1	1	1	0.00
14/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1424	1	1	1	0.00
14/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R211 On 05-February-15			Bond Future	132.75	133.0085	132.7482	133.0085	1,120.00
14/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R211 On 05-February-15	132.99	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
14/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	252	0	0	0	0.00
14/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	242	0	0	0	0.00
14/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	262	0	0	0	0.00
14/11/2014	R211 On 07-May-15			Bond Future	134.93	135.2003	134.9312	135.2003	0.00
14/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	69	0	0	0	0.00
14/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	79	0	0	0	0.00
14/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	59	0	0	0	0.00
14/11/2014	R212 On 05-February-15			Bond Future	137.92	137.9148	137.9150	137.9148	14,864.00
14/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	75	0	0	0	0.00
14/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	95	0	0	0	0.00
14/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	85	0	0	0	0.00
14/11/2014	R212 On 07-May-15			Bond Future	140.18	140.1875	140.1831	140.1875	0.00
14/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	817	1	1	1	0.00
14/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	827	1	1	1	0.00
14/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	807	1	1	1	0.00
14/11/2014	R213 On 05-February-15			Bond Future	8.39	90.6740	91.0066	90.6740	21,796.00
14/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	6620	6	7	6	0.00
14/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	6687	6	7	6	0.00
14/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	6554	6	7	6	0.00
14/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	133	0	0	0	0.00
14/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	128	0	0	0	0.00
14/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	138	0	0	0	0.00
14/11/2014	R213 On 07-May-15			Bond Future	8.44	88.6119	88.9470	88.6119	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
14/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	3937	4	4	4	0.00
14/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	4035	4	4	4	0.00
14/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	3986	4	4	4	0.00
14/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1578	2	2	2	0.00
14/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1551	2	2	2	0.00
14/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1605	2	2	2	0.00
14/11/2014	R213 On 06-August-15			Bond Future	8.48	90.1436	90.4863	90.1436	0.00
14/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3417	3	3	3	0.00
14/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3457	3	3	3	0.00
14/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3378	3	3	3	0.00
14/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	3251	3	3	3	0.00
14/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	3289	3	3	3	0.00
14/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	3213	3	3	3	0.00
14/11/2014	R214 On 05-February-15			Bond Future	8.63	80.5657	81.0026	80.5657	6,866.00
14/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	7068	7	7	7	0.00
14/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	7001	7	7	7	0.00
14/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	6933	7	7	7	0.00
14/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	154	0	0	0	0.00
14/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	159	0	0	0	0.00
14/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	149	0	0	0	0.00
14/11/2014	R214 On 07-May-15			Bond Future	8.67	78.5915	79.0330	78.5915	0.00
14/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	5160	5	5	5	0.00
14/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	5215	5	5	5	0.00
14/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	5106	5	5	5	0.00
14/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1317	1	1	1	0.00
14/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1294	1	1	1	0.00
14/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1340	1	1	1	0.00
14/11/2014	R214 On 06-August-15			Bond Future	8.71	79.9500	80.4007	79.9500	0.00
14/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	3765	4	4	4	0.00
14/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	3806	4	4	4	0.00
14/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	3849	4	4	4	0.00
14/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	3523	4	4	4	0.00
14/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3482	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3442	4	3	4	0.00
14/11/2014	R248 On 05-February-15			Bond Future	8.69	104.0424	104.6055	104.0424	40,123.00
14/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	8202	8	8	8	0.00
14/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	8108	8	8	8	0.00
14/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	8296	8	8	8	0.00
14/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 07-May-15			Bond Future	8.73	101.3128	101.8816	101.3128	0.00
14/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	5297	5	5	5	0.00
14/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	5394	5	5	5	0.00
14/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	5199	5	5	5	0.00
14/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 06-August-15			Bond Future	8.78	103.0640	103.6449	103.0640	0.00
14/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	163	1	0	1	0.00
14/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	377	1	0	1	0.00
14/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	270	1	0	1	0.00