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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/11/2014 TO: 18/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	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
18/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	2025 On 05-February-15			Bond Future	119.08	119.0799	119.0803	119.0799	16.00
18/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	90	0	0	0	0.00
18/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	70	0	0	0	0.00
18/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	80	0	0	0	0.00
18/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2025 On 07-May-15			Bond Future	121.03	121.0294	121.0272	121.0294	0.00
18/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	37	0	0	0	0.00
18/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	17	0	0	0	0.00
18/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	27	0	0	0	0.00
18/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2030 On 05-February-15			Bond Future	8.27	97.5248	97.9594	97.5248	4,658.00
18/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	7692	7	8	7	0.00
18/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	7841	7	8	7	0.00
18/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	7767	7	8	7	0.00
18/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00

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18/11/2014	2030 On 07-May-15			Bond Future	8.32	99.1104	99.5499	99.1104	0.00
18/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	3559	3	4	3	0.00
18/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	3481	3	3	3	0.00
18/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	3402	3	3	3	0.00
18/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2032 On 05-February-15			Bond Future	8.42	100.8899	101.4416	100.8899	11.00
18/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	767	0	1	0	0.00
18/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	679	0	1	0	0.00
18/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	591	0	1	0	0.00
18/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2032 On 07-May-15			Bond Future	8.47	98.3737	98.9323	98.3737	0.00
18/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	133	0	0	0	0.00
18/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	308	0	0	0	0.00
18/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	221	0	0	0	0.00
18/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2032 On 06-August-15			Bond Future	8.52	100.0775	100.6448	100.0775	0.00
18/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
18/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
18/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
18/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	154	1	0	1	0.00
18/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	67	1	0	1	0.00
18/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	241	1	0	1	0.00
18/11/2014	2037 On 05-February-15			Bond Future	8.54	99.2275	99.8354	99.2275	13,849.00
18/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	8762	8	9	8	0.00
18/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	8847	8	9	8	0.00
18/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	8678	8	9	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
18/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2037 On 07-May-15			Bond Future	8.59	100.8408	101.4564	100.8408	500.00
18/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	3751	3	4	3	0.00
18/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	3934	3	4	3	0.00
18/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	3843	3	4	3	0.00
18/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2037 On 06-August-15			Bond Future	8.64	98.3272	98.9525	98.3272	0.00
18/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	1084	0	1	0	0.00
18/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	989	0	1	0	0.00
18/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	1178	1	1	1	0.00
18/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2038 On 05-February-15			Bond Future	126.87	126.8734	126.8738	126.8734	1,318.00
18/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3864	4	4	4	0.00
18/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3874	4	4	4	0.00
18/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3884	4	4	4	0.00
18/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2038 On 07-May-15			Bond Future	128.95	128.9502	128.9482	128.9502	0.00
18/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1958	2	2	2	0.00
18/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1938	2	2	2	0.00
18/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1948	2	2	2	0.00
18/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2044 On 05-February-15			Bond Future	8.63	100.8606	101.4674	100.8606	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
18/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	3892	3	4	3	0.00
18/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	3792	3	4	3	0.00
18/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	3691	3	4	3	0.00
18/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2044 On 07-May-15			Bond Future	8.68	102.5004	103.1149	102.5004	0.00
18/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	3153	3	3	3	0.00
18/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	3353	3	3	3	0.00
18/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	3253	3	3	3	0.00
18/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2044 On 06-August-15			Bond Future	8.73	99.8903	100.5144	99.8903	0.00
18/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	130	0	0	0	0.00
18/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	339	0	0	0	0.00
18/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	235	0	0	0	0.00
18/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2046 On 05-February-15			Bond Future	129.57	129.5646	129.5655	129.5646	5,489.00
18/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	5575	6	6	6	0.00
18/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	5555	6	6	6	0.00
18/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	5565	6	6	6	0.00
18/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2046 On 07-May-15			Bond Future	130.31	130.3149	130.3129	130.3149	0.00
18/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	3303	3	3	3	0.00
18/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	3313	3	3	3	0.00
18/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	3323	3	3	3	0.00
18/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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18/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2050 On 05-February-15			Bond Future	139.26	139.2548	139.2555	139.2548	2,640.00
18/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	9266	9	9	9	0.00
18/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	9246	9	9	9	0.00
18/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	9256	9	9	9	0.00
18/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2050 On 07-May-15			Bond Future	141.53	141.5344	141.5323	141.5344	0.00
18/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	6522	7	7	7	0.00
18/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	6542	7	7	7	0.00
18/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	6532	7	7	7	0.00
18/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	AL12 On 05-February-15			Index Future	540.75	538.1500	540.7500	538.1500	0.00
18/11/2014	AL12 On 07-May-15			Index Future	549.52	546.8890	549.5200	546.8890	0.00
18/11/2014	AL37 On 05-February-15			Index Future	451.60	450.7730	451.6000	450.7730	116.00
18/11/2014	AL37 On 07-May-15			Index Future	458.93	458.0930	458.9250	458.0930	0.00
18/11/2014	AL7T On 05-February-15			Index Future	535.20	533.6530	535.1950	533.6530	3.00

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18/11/2014	AL7T On 07-May-15			Index Future	543.88	542.3190	543.8760	542.3190	0.00
18/11/2014	ALBI On 05-February-15			Index Future	488.16	486.5130	488.1610	486.5130	654.00
18/11/2014	ALBI On 07-May-15			Index Future	496.08	494.4140	496.0790	494.4140	0.00
18/11/2014	ALBI On 06-August-15			Index Future	504.57	502.8770	504.5660	502.8770	0.00
18/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	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
18/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2014	EL28 On 05-February-15			Bond Future	124.98	124.9780	124.9798	124.9780	0.00
18/11/2014	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
18/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
18/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
18/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1010	1	1	1	0.00
18/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1030	1	1	1	0.00
18/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1020	1	1	1	0.00
18/11/2014	EL28 On 07-May-15			Bond Future	125.51	125.5124	125.5116	125.5124	0.00
18/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	502	1	1	1	0.00
18/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	512	1	1	1	0.00
18/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	522	1	1	1	0.00
18/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	ES33 On 05-February-15			Bond Future	9.36	86.3228	86.8001	86.3228	6,220.00
18/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4743	4	5	4	0.00
18/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4673	4	5	4	0.00
18/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	4603	4	5	4	0.00
18/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	ES33 On 07-May-15			Bond Future	9.44	83.9371	84.4205	83.9371	0.00
18/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	2237	2	2	2	0.00
18/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	2381	2	2	2	0.00
18/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	2309	2	2	2	0.00
18/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
18/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
18/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
18/11/2014	ES33 On 06-August-15			Bond Future	9.50	85.3908	85.8817	85.3908	0.00
18/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	703	0	1	0	0.00
18/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	776	0	1	0	0.00
18/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	629	0	1	0	0.00
18/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
18/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
18/11/2014	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
18/11/2014	GOVI On 05-February-15			GOVI	486.03	484.5520	486.0310	484.5520	409.00
18/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	260410	25	26	25	0.00
18/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	260210	25	26	25	0.00
18/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	260310	25	26	25	0.00
18/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
18/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
18/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
18/11/2014	GOVI On 07-May-15			GOVI	493.91	492.4210	493.9140	492.4210	130.00
18/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	439240	42	44	42	0.00
18/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	439040	42	44	42	0.00
18/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	439140	42	44	42	0.00
18/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
18/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
18/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
18/11/2014	GOVI On 06-August-15			GOVI	502.36	500.8500	502.3640	500.8500	0.00
18/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	23540	1	2	1	0.00
18/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	23640	1	2	1	0.00
18/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	23740	1	2	1	0.00
18/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
18/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
18/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
18/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/11/2014	IGOV On 05-February-15			Index Future	225.97	225.9680	225.9680	225.9680	1,093.00
18/11/2014	IGOV On 07-May-15			Index Future	229.66	229.6650	229.6600	229.6650	80.00
18/11/2014	IGOV On 06-August-15			Index Future	233.62	233.6230	233.6170	233.6230	0.00
18/11/2014	ILBI On 05-February-15			Index Future	612.26	612.2600	612.2590	612.2600	157.00
18/11/2014	ILBI On 07-May-15			Index Future	622.31	622.3170	622.3130	622.3170	0.00
18/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/11/2014	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
18/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
18/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.13	93.8700	93.8700	93.8700	0.00
18/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.17	93.8300	93.8300	93.8300	0.00
18/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.24	93.7600	93.7600	93.7600	0.00
18/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.27	93.7300	93.7300	93.7300	2,850.00
18/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
18/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.45	93.5300	93.5500	93.5300	5,000.00
18/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.59	93.3800	93.4100	93.3800	0.00
18/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.74	93.2600	93.2600	93.2600	0.00
18/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.86	93.1200	93.1400	93.1200	0.00
18/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.96	93.0200	93.0400	93.0200	0.00
18/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.08	92.9000	92.9200	92.9000	0.00
18/11/2014	R023 On 05-February-15			Bond Future	7.60	104.0456	104.3599	104.0456	10,319.00
18/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	6585	6	7	6	0.00
18/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	6639	6	7	6	0.00
18/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	6531	6	7	6	0.00
18/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	14	0	0	0	0.00
18/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	15	0	0	0	0.00
18/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	15	0	0	0	0.00
18/11/2014	R023 On 07-May-15			Bond Future	7.64	101.8115	102.1286	101.8115	0.00
18/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3522	3	4	3	0.00
18/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3607	3	4	3	0.00
18/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3564	3	4	3	0.00
18/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	678	1	1	1	0.00
18/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	664	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
18/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	692	1	1	1	0.00
18/11/2014	R023 On 06-August-15			Bond Future	7.67	103.5742	103.8959	103.5742	0.00
18/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	4167	4	4	4	0.00
18/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	7781	7	8	7	0.00
18/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	4207	4	4	4	0.00
18/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	4246	4	4	4	0.00
18/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1024	1	1	1	0.00
18/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	994	1	1	1	0.00
18/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1009	1	1	1	0.00
18/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	247	0	0	0	911.00
18/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
18/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1077	1	1	1	0.00
18/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1089	1	1	1	0.00
18/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1083	1	1	1	0.00
18/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	4	0	0	0	0.00
18/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	4	0	0	0	0.00
18/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	4	0	0	0	0.00
18/11/2014	R186 On 05-February-15			Bond Future	7.85	121.2235	121.6308	121.2235	43,313.00
18/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	7504	7	8	7	0.00
18/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	7580	7	8	7	0.00
18/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	9409	9	9	9	0.00
18/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	7428	7	7	7	0.00
18/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	5275	5	5	5	0.00
18/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	5637	5	6	5	0.00
18/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	26	0	0	0	9,600.00
18/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	82	0	0	0	0.00
18/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	79	0	0	0	0.00
18/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	218	0	0	0	6,500.00
18/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	75	0	0	0	0.00
18/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	263	0	0	0	6,500.00
18/11/2014	R186 On 07-May-15			Bond Future	7.90	123.1936	123.6049	123.1936	0.00
18/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	4343	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
18/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	4287	4	4	4	0.00
18/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	4399	4	4	4	0.00
18/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1394	2	1	2	0.00
18/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1420	2	1	2	0.00
18/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1446	2	1	2	0.00
18/11/2014	R186 On 06-August-15			Bond Future	7.93	120.0259	120.4433	120.0259	0.00
18/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3575	3	4	3	0.00
18/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3619	3	4	3	0.00
18/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3663	3	4	3	0.00
18/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	3075	3	3	3	0.00
18/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	3114	3	3	3	0.00
18/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	3037	3	3	3	0.00
18/11/2014	R186 On 05-November-15			Bond Future	7.95	122.2126	122.6362	122.2126	0.00
18/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	5072	5	5	5	0.00
18/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	5168	5	5	5	0.00
18/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	5120	5	5	5	0.00
18/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	9252	9	9	9	0.00
18/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	2705	3	3	3	0.00
18/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	1070	1	1	1	2,600.00
18/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	2737	3	3	3	0.00
18/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	2674	3	3	3	0.00
18/11/2014	R197 On 05-February-15			Bond Future	288.72	288.7169	288.7177	288.7169	898.00
18/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	282	0	0	0	0.00
18/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	292	0	0	0	0.00
18/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	272	0	0	0	0.00
18/11/2014	R197 On 07-May-15			Bond Future	293.44	293.4428	293.4377	293.4428	0.00
18/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	572	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
18/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	562	1	1	1	0.00
18/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	552	1	1	1	0.00
18/11/2014	R202 On 05-February-15			Bond Future	235.94	235.9399	235.9409	235.9399	50,593.00
18/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2951	3	3	3	0.00
18/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2931	3	3	3	0.00
18/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2941	3	3	3	0.00
18/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R202 On 07-May-15			Bond Future	239.80	239.8019	239.7982	239.8019	0.00
18/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1298	1	1	1	0.00
18/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1308	1	1	1	0.00
18/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1288	1	1	1	0.00
18/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R203 On 05-February-15			Bond Future	6.60	107.1047	107.2253	107.1047	13,903.00
18/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2573	2	3	2	55.00
18/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	4094	4	4	4	0.00
18/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	4117	4	4	4	0.00
18/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	4071	4	4	4	0.00
18/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	2	0	0	0	0.00
18/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R203 On 07-May-15			Bond Future	6.61	104.6779	104.7982	104.6779	0.00
18/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1519	1	2	1	0.00
18/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1537	1	2	1	0.00
18/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1501	1	2	1	0.00
18/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	124	0	0	0	0.00
18/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	121	0	0	0	0.00
18/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	128	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
18/11/2014	R203 On 06-August-15			Bond Future	6.56	106.4905	106.6119	106.4905	0.00
18/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	851	1	1	1	0.00
18/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	863	1	1	1	0.00
18/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	875	1	1	1	0.00
18/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	485	1	0	1	0.00
18/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	478	1	0	1	0.00
18/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	493	1	0	1	0.00
18/11/2014	R204 On 05-February-15			Bond Future	6.92	104.5470	104.6952	104.5470	10,787.00
18/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4404	4	4	4	0.00
18/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4371	4	4	4	0.00
18/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4436	4	4	4	0.00
18/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	1	0	0	0	0.00
18/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	1	0	0	0	0.00
18/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	1	0	0	0	0.00
18/11/2014	R204 On 07-May-15			Bond Future	6.96	106.2460	106.3944	106.2460	0.00
18/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1984	2	2	2	0.00
18/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	2033	2	2	2	0.00
18/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	2008	2	2	2	0.00
18/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	285	0	0	0	0.00
18/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	278	0	0	0	0.00
18/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	272	0	0	0	0.00
18/11/2014	R204 On 06-August-15			Bond Future	6.96	104.0468	104.1967	104.0468	0.00
18/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4340	4	4	4	0.00
18/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2645	3	3	3	0.00
18/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2693	3	3	3	0.00
18/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2669	3	3	3	0.00
18/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	85	0	0	0	699.00
18/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	320	0	0	0	0.00
18/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	326	0	0	0	0.00
18/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	315	0	0	0	0.00
18/11/2014	R207 On 05-February-15			Bond Future	7.17	100.6302	100.8276	100.6302	36,307.00
18/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	5267	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
18/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	5305	5	5	5	0.00
18/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	5228	5	5	5	0.00
18/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	2	0	0	0	0.00
18/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	2	0	0	0	0.00
18/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	2	0	0	0	0.00
18/11/2014	R207 On 07-May-15			Bond Future	7.22	102.2658	102.4644	102.2658	0.00
18/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	4068	4	4	4	0.00
18/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2390	2	2	2	66.00
18/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	4102	4	4	4	0.00
18/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	4034	4	4	4	0.00
18/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	114	0	0	0	0.00
18/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	111	0	0	0	0.00
18/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	399	0	0	0	0.00
18/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	117	0	0	0	0.00
18/11/2014	R207 On 06-August-15			Bond Future	7.24	100.3924	100.5934	100.3924	0.00
18/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2524	2	3	2	0.00
18/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2576	2	3	2	0.00
18/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2550	2	3	2	0.00
18/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1840	2	2	2	70.00
18/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	667	1	1	1	0.00
18/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	657	1	1	1	0.00
18/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	646	1	1	1	0.00
18/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1010	1	1	1	0.00
18/11/2014	R208 On 05-February-15			Bond Future	7.35	99.2836	99.5119	99.2836	52,035.00
18/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	5258	5	5	5	0.00
18/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	5346	5	5	5	0.00
18/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	5302	5	5	5	0.00
18/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	9	0	0	0	0.00
18/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	9	0	0	0	0.00
18/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	8	0	0	0	0.00
18/11/2014	R208 On 07-May-15			Bond Future	7.40	97.4968	97.7267	97.4968	0.00
18/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	3114	3	3	3	0.00
18/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	3185	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
18/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	3149	3	3	3	0.00
18/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	417	0	0	0	0.00
18/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	399	0	0	0	0.00
18/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	408	0	0	0	0.00
18/11/2014	R208 On 06-August-15			Bond Future	7.42	99.1851	99.4180	99.1851	0.00
18/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	3293	3	3	3	0.00
18/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	3262	3	3	3	0.00
18/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	3325	3	3	3	0.00
18/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	6286	6	6	6	0.00
18/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	164	0	0	0	198.00
18/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	764	1	1	1	0.00
18/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	752	1	1	1	0.00
18/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	741	1	1	1	0.00
18/11/2014	R208 On 05-November-15			Bond Future	7.42	97.5882	97.8244	97.5882	0.00
18/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	4945	5	5	5	0.00
18/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2716	3	3	3	0.00
18/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2742	3	3	3	0.00
18/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2689	3	3	3	0.00
18/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	505	1	1	1	2,200.00
18/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1299	1	1	1	0.00
18/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1284	1	1	1	0.00
18/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1315	1	1	1	0.00
18/11/2014	R209 On 05-February-15			Bond Future	8.46	80.2032	80.7063	80.2032	28,435.00
18/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	6293	6	6	6	0.00
18/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	6226	6	6	6	0.00
18/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	4601	4	5	4	0.00
18/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	6160	6	6	6	0.00
18/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	155	0	0	0	0.00
18/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	160	0	0	0	0.00
18/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	149	0	0	0	0.00
18/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	363	0	0	0	0.00
18/11/2014	R209 On 07-May-15			Bond Future	8.50	78.3582	78.8678	78.3582	0.00
18/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	5058	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
18/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	5004	5	5	5	0.00
18/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4950	5	5	5	0.00
18/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1145	1	1	1	0.00
18/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1166	1	1	1	0.00
18/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1125	1	1	1	0.00
18/11/2014	R209 On 06-August-15			Bond Future	8.54	79.7153	80.2329	79.7153	0.00
18/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	10333	10	10	10	0.00
18/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	5467	5	5	5	0.00
18/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	5516	5	6	5	0.00
18/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	5417	5	5	5	0.00
18/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	1921	2	2	2	0.00
18/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	525	1	1	1	2,914.00
18/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	1896	2	2	2	0.00
18/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	1946	2	2	2	0.00
18/11/2014	R210 On 05-February-15			Bond Future	177.60	177.5950	177.5958	177.5950	628.00
18/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2606	3	3	3	0.00
18/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2586	3	3	3	0.00
18/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2596	3	3	3	0.00
18/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R210 On 07-May-15			Bond Future	178.42	178.4243	178.4214	178.4243	0.00
18/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1421	1	1	1	0.00
18/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1431	1	1	1	0.00
18/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1411	1	1	1	0.00
18/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R211 On 05-February-15			Bond Future	132.75	132.7482	132.7458	132.7482	1,120.00
18/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
18/11/2014	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
18/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	254	0	0	0	0.00
18/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	244	0	0	0	0.00
18/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	264	0	0	0	0.00
18/11/2014	R211 On 07-May-15			Bond Future	134.92	134.9214	134.9163	134.9214	0.00
18/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	84	0	0	0	0.00
18/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	94	0	0	0	0.00
18/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	74	0	0	0	0.00
18/11/2014	R212 On 05-February-15			Bond Future	137.92	137.9177	137.9178	137.9177	14,864.00
18/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	72	0	0	0	0.00
18/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	92	0	0	0	0.00
18/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	82	0	0	0	0.00
18/11/2014	R212 On 07-May-15			Bond Future	140.17	140.1756	140.1728	140.1756	0.00
18/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
18/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	827	1	1	1	0.00
18/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	837	1	1	1	0.00
18/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	817	1	1	1	0.00
18/11/2014	R213 On 05-February-15			Bond Future	8.32	91.1369	91.5540	91.1369	21,796.00
18/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	7125	7	7	7	0.00
18/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	7193	7	7	7	0.00
18/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	7057	7	7	7	0.00
18/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	89	0	0	0	0.00
18/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	86	0	0	0	0.00
18/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	93	0	0	0	0.00
18/11/2014	R213 On 07-May-15			Bond Future	8.37	89.0728	89.4948	89.0728	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
18/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	4276	4	4	4	0.00
18/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	4379	4	4	4	0.00
18/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	4327	4	4	4	0.00
18/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1371	2	1	2	0.00
18/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1347	1	1	1	0.00
18/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1396	2	1	2	0.00
18/11/2014	R213 On 06-August-15			Bond Future	8.41	90.6150	91.0435	90.6150	0.00
18/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3692	3	4	3	0.00
18/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3734	4	4	4	0.00
18/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3651	3	4	3	0.00
18/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	2969	3	3	3	0.00
18/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	3005	3	3	3	0.00
18/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	2933	3	3	3	0.00
18/11/2014	R214 On 05-February-15			Bond Future	8.56	81.0530	81.5814	81.0530	6,869.00
18/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	7600	7	8	7	0.00
18/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	7531	7	8	7	0.00
18/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	7462	7	7	7	0.00
18/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	105	0	0	0	0.00
18/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	109	0	0	0	0.00
18/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	101	0	0	0	0.00
18/11/2014	R214 On 07-May-15			Bond Future	8.60	79.0783	79.6136	79.0783	0.00
18/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	5560	5	6	5	0.00
18/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	5616	5	6	5	0.00
18/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	5503	5	6	5	0.00
18/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1136	1	1	1	0.00
18/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1115	1	1	1	0.00
18/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1156	1	1	1	0.00
18/11/2014	R214 On 06-August-15			Bond Future	8.64	80.4475	80.9913	80.4475	0.00
18/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	4060	4	4	4	0.00
18/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	4103	4	4	4	0.00
18/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	4148	4	4	4	0.00
18/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	3227	3	3	3	0.00
18/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3189	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
18/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3151	3	3	3	0.00
18/11/2014	R248 On 05-February-15			Bond Future	8.62	104.6707	105.2958	104.6707	40,123.00
18/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	8892	8	9	8	0.00
18/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	8799	8	9	8	0.00
18/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	8986	8	9	8	0.00
18/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R248 On 07-May-15			Bond Future	8.67	101.9404	102.5734	101.9404	0.00
18/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	5988	5	6	5	0.00
18/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	6086	5	6	5	0.00
18/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	5890	5	6	5	0.00
18/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R248 On 06-August-15			Bond Future	8.71	103.7054	104.3485	103.7054	0.00
18/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	327	0	0	0	0.00
18/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	541	0	1	0	0.00
18/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	434	0	0	0	0.00
18/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
18/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00