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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/11/2014 TO: 19/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	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
19/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	2025 On 05-February-15			Bond Future	119.08	119.0803	119.0809	119.0803	16.00
19/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	91	0	0	0	0.00
19/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	71	0	0	0	0.00
19/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	81	0	0	0	0.00
19/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2025 On 07-May-15			Bond Future	121.02	121.0272	121.0238	121.0272	0.00
19/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	34	0	0	0	0.00
19/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	14	0	0	0	0.00
19/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	24	0	0	0	0.00
19/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2030 On 05-February-15			Bond Future	8.26	97.9594	97.9764	97.9594	4,663.00
19/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	7710	8	8	8	0.00
19/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	7858	8	8	8	0.00
19/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	7784	8	8	8	0.00
19/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/11/2014	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
19/11/2014	2030 On 07-May-15			Bond Future	8.32	99.5499	99.5639	99.5499	0.00
19/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	3573	4	4	4	0.00
19/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	3495	3	3	3	0.00
19/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	3416	3	3	3	0.00
19/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2032 On 05-February-15			Bond Future	8.42	101.4416	101.5062	101.4416	11.00
19/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	831	1	1	1	0.00
19/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	743	1	1	1	0.00
19/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	655	1	1	1	0.00
19/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2032 On 07-May-15			Bond Future	8.47	98.9323	98.9946	98.9323	0.00
19/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	195	0	0	0	0.00
19/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	370	0	0	0	0.00
19/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	283	0	0	0	0.00
19/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2032 On 06-August-15			Bond Future	8.51	100.6448	100.7066	100.6448	0.00
19/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
19/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
19/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
19/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	92	0	0	0	0.00
19/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	6	0	0	0	0.00
19/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	179	0	0	0	0.00
19/11/2014	2037 On 05-February-15			Bond Future	8.54	99.8354	99.8550	99.8354	13,849.00
19/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	8782	9	9	9	0.00
19/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	8867	9	9	9	0.00
19/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	8697	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2037 On 07-May-15			Bond Future	8.59	101.4564	101.4730	101.4564	500.00
19/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	3768	4	4	4	0.00
19/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	3950	4	4	4	0.00
19/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	3859	4	4	4	0.00
19/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2037 On 06-August-15			Bond Future	8.63	98.9525	98.9677	98.9525	0.00
19/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	1099	1	1	1	0.00
19/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	1004	1	1	1	0.00
19/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	1193	1	1	1	0.00
19/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2038 On 05-February-15			Bond Future	126.88	126.8738	126.8750	126.8738	1,318.00
19/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3865	4	4	4	0.00
19/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3875	4	4	4	0.00
19/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3885	4	4	4	0.00
19/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2038 On 07-May-15			Bond Future	128.95	128.9482	128.9452	128.9482	0.00
19/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1955	2	2	2	0.00
19/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1935	2	2	2	0.00
19/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1945	2	2	2	0.00
19/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2044 On 05-February-15			Bond Future	8.63	101.4674	101.4881	101.4674	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
19/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	3913	4	4	4	0.00
19/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	3812	4	4	4	0.00
19/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	3712	4	4	4	0.00
19/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2044 On 07-May-15			Bond Future	8.68	103.1149	103.1325	103.1149	0.00
19/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	3171	3	3	3	0.00
19/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	3371	3	3	3	0.00
19/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	3271	3	3	3	0.00
19/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2044 On 06-August-15			Bond Future	8.73	100.5144	100.5307	100.5144	0.00
19/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	147	0	0	0	0.00
19/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	355	0	0	0	0.00
19/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	251	0	0	0	0.00
19/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2046 On 05-February-15			Bond Future	129.57	129.5655	129.5669	129.5655	5,489.00
19/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	5577	6	6	6	0.00
19/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	5557	6	6	6	0.00
19/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	5567	6	6	6	0.00
19/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2046 On 07-May-15			Bond Future	130.31	130.3129	130.3103	130.3129	0.00
19/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	3300	3	3	3	0.00
19/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	3310	3	3	3	0.00
19/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	3320	3	3	3	0.00
19/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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19/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2050 On 05-February-15			Bond Future	139.26	139.2555	139.2569	139.2555	2,640.00
19/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	9267	9	9	9	0.00
19/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	9247	9	9	9	0.00
19/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	9257	9	9	9	0.00
19/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2050 On 07-May-15			Bond Future	141.53	141.5323	141.5289	141.5323	0.00
19/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	6519	7	7	7	0.00
19/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	6539	7	7	7	0.00
19/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	6529	7	7	7	0.00
19/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	AL12 On 05-February-15			Index Future	540.86	540.7500	540.8590	540.7500	0.00
19/11/2014	AL12 On 07-May-15			Index Future	549.62	549.5200	549.6170	549.5200	0.00
19/11/2014	AL37 On 05-February-15			Index Future	451.68	451.6000	451.6840	451.6000	116.00
19/11/2014	AL37 On 07-May-15			Index Future	459.00	458.9250	458.9980	458.9250	0.00
19/11/2014	AL7T On 05-February-15			Index Future	535.52	535.1950	535.5180	535.1950	3.00

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19/11/2014	AL7T On 07-May-15			Index Future	544.19	543.8760	544.1900	543.8760	0.00
19/11/2014	ALBI On 05-February-15			Index Future	488.27	488.1610	488.2670	488.1610	654.00
19/11/2014	ALBI On 07-May-15			Index Future	496.17	496.0790	496.1730	496.0790	0.00
19/11/2014	ALBI On 06-August-15			Index Future	504.66	504.5660	504.6570	504.5660	0.00
19/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	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
19/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2014	EL28 On 05-February-15			Bond Future	124.98	124.9798	124.9844	124.9798	0.00
19/11/2014	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
19/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
19/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
19/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1006	1	1	1	0.00
19/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1026	1	1	1	0.00
19/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1016	1	1	1	0.00
19/11/2014	EL28 On 07-May-15			Bond Future	125.51	125.5116	125.5123	125.5116	0.00
19/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	502	1	1	1	0.00
19/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	512	1	1	1	0.00
19/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	522	1	1	1	0.00
19/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	ES33 On 05-February-15			Bond Future	9.37	86.8001	86.7053	86.8001	6,220.00
19/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4648	5	5	5	0.00
19/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4578	5	5	5	0.00
19/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	4508	5	5	5	0.00
19/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	ES33 On 07-May-15			Bond Future	9.45	84.4205	84.3213	84.4205	0.00
19/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	2138	2	2	2	0.00
19/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	2282	2	2	2	0.00
19/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	2210	2	2	2	0.00
19/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
19/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
19/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
19/11/2014	ES33 On 06-August-15			Bond Future	9.52	85.8817	85.7794	85.8817	0.00
19/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	600	1	1	1	0.00
19/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	674	1	1	1	0.00
19/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	527	1	1	1	0.00
19/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
19/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
19/11/2014	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
19/11/2014	GOVI On 05-February-15			GOVI	486.16	486.0310	486.1550	486.0310	409.00
19/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	261650	26	26	26	0.00
19/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	261450	26	26	26	0.00
19/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	261550	26	26	26	0.00
19/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
19/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
19/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
19/11/2014	GOVI On 07-May-15			GOVI	494.03	493.9140	494.0280	493.9140	130.00
19/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	440380	44	44	44	0.00
19/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	440180	44	44	44	0.00
19/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	440280	44	44	44	0.00
19/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
19/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
19/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
19/11/2014	GOVI On 06-August-15			GOVI	502.48	502.3640	502.4750	502.3640	0.00
19/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	24650	2	2	2	0.00
19/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	24750	2	2	2	0.00
19/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	24850	2	2	2	0.00
19/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
19/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
19/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
19/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2014	IGOV On 05-February-15			Index Future	225.38	225.9680	225.3780	225.9680	1,093.00
19/11/2014	IGOV On 07-May-15			Index Future	229.06	229.6600	229.0550	229.6600	80.00
19/11/2014	IGOV On 06-August-15			Index Future	233.00	233.6170	232.9990	233.6170	0.00
19/11/2014	ILBI On 05-February-15			Index Future	612.15	612.2590	612.1510	612.2590	157.00
19/11/2014	ILBI On 07-May-15			Index Future	622.20	622.3130	622.2020	622.3130	0.00
19/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/11/2014	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
19/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
19/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.12	93.8700	93.8800	93.8700	0.00
19/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.16	93.8300	93.8400	93.8300	0.00
19/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.23	93.7600	93.7700	93.7600	0.00
19/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.25	93.7300	93.7500	93.7300	2,850.00
19/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.30	93.6600	93.7000	93.6600	0.00
19/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.40	93.5500	93.6000	93.5500	5,000.00
19/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.52	93.4100	93.4800	93.4100	0.00
19/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.2600	93.3700	93.2600	0.00
19/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.75	93.1400	93.2500	93.1400	0.00
19/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.86	93.0400	93.1400	93.0400	0.00
19/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.98	92.9200	93.0200	92.9200	0.00
19/11/2014	R023 On 05-February-15			Bond Future	7.59	104.3599	104.4349	104.3599	10,322.00
19/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	6657	7	7	7	0.00
19/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	6712	7	7	7	0.00
19/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	6603	7	7	7	0.00
19/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	11	0	0	0	0.00
19/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	12	0	0	0	0.00
19/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	13	0	0	0	0.00
19/11/2014	R023 On 07-May-15			Bond Future	7.63	102.1286	102.2015	102.1286	0.00
19/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3553	4	4	4	0.00
19/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3638	4	4	4	0.00
19/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3595	4	4	4	0.00
19/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	637	1	1	1	0.00
19/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	623	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
19/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	650	1	1	1	0.00
19/11/2014	R023 On 06-August-15			Bond Future	7.66	103.8959	103.9684	103.8959	0.00
19/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	4187	4	4	4	0.00
19/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	7832	8	8	8	0.00
19/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	4226	4	4	4	0.00
19/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	4266	4	4	4	0.00
19/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	971	1	1	1	0.00
19/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	942	1	1	1	0.00
19/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	956	1	1	1	0.00
19/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	225	0	0	0	911.00
19/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
19/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1077	1	1	1	0.00
19/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1089	1	1	1	0.00
19/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1083	1	1	1	0.00
19/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	4	0	0	0	0.00
19/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	4	0	0	0	0.00
19/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	4	0	0	0	0.00
19/11/2014	R186 On 05-February-15			Bond Future	7.85	121.6308	121.6929	121.6308	43,208.00
19/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	7561	8	8	8	0.00
19/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	7637	8	8	8	0.00
19/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	9469	9	9	9	0.00
19/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	7485	7	7	7	0.00
19/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	5324	5	5	5	0.00
19/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	5688	6	6	6	0.00
19/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	23	0	0	0	9,600.00
19/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	77	0	0	0	0.00
19/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	74	0	0	0	0.00
19/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	206	0	0	0	6,500.00
19/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	70	0	0	0	0.00
19/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	250	0	0	0	6,500.00
19/11/2014	R186 On 07-May-15			Bond Future	7.89	123.6049	123.6640	123.6049	0.00
19/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	4346	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
19/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	4290	4	4	4	0.00
19/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	4402	4	4	4	0.00
19/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1338	1	1	1	0.00
19/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1364	1	1	1	0.00
19/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1390	1	1	1	0.00
19/11/2014	R186 On 06-August-15			Bond Future	7.93	120.4433	120.5013	120.4433	0.00
19/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3551	4	4	4	0.00
19/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3595	4	4	4	0.00
19/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3640	4	4	4	0.00
19/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	2994	3	3	3	0.00
19/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	3032	3	3	3	0.00
19/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	2956	3	3	3	0.00
19/11/2014	R186 On 05-November-15			Bond Future	7.94	122.6362	122.6960	122.6362	0.00
19/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	5102	5	5	5	0.00
19/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	5200	5	5	5	0.00
19/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	5151	5	5	5	0.00
19/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	9297	9	9	9	0.00
19/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	2677	3	3	3	0.00
19/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	1055	1	1	1	2,600.00
19/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	2707	3	3	3	0.00
19/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	2646	3	3	3	0.00
19/11/2014	R197 On 05-February-15			Bond Future	288.72	288.7177	288.7185	288.7177	898.00
19/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	281	0	0	0	0.00
19/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	291	0	0	0	0.00
19/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	271	0	0	0	0.00
19/11/2014	R197 On 07-May-15			Bond Future	293.43	293.4377	293.4290	293.4377	0.00
19/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	581	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
19/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	571	1	1	1	0.00
19/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	561	1	1	1	0.00
19/11/2014	R202 On 05-February-15			Bond Future	235.94	235.9409	235.9437	235.9409	50,593.00
19/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2954	3	3	3	0.00
19/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2934	3	3	3	0.00
19/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2944	3	3	3	0.00
19/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R202 On 07-May-15			Bond Future	239.79	239.7982	239.7931	239.7982	0.00
19/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1293	1	1	1	0.00
19/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1303	1	1	1	0.00
19/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1283	1	1	1	0.00
19/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R203 On 05-February-15			Bond Future	6.60	107.2253	107.2302	107.2253	13,903.00
19/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2577	3	3	3	55.00
19/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	4099	4	4	4	0.00
19/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	4122	4	4	4	0.00
19/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	4076	4	4	4	0.00
19/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	2	0	0	0	0.00
19/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R203 On 07-May-15			Bond Future	6.61	104.7982	104.7997	104.7982	0.00
19/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1517	2	2	2	0.00
19/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1536	2	2	2	0.00
19/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1499	2	1	2	0.00
19/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	121	0	0	0	0.00
19/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	118	0	0	0	0.00
19/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	125	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
19/11/2014	R203 On 06-August-15			Bond Future	6.56	106.6119	106.6117	106.6119	0.00
19/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	842	1	1	1	0.00
19/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	855	1	1	1	0.00
19/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	867	1	1	1	0.00
19/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	477	0	0	0	0.00
19/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	470	0	0	0	0.00
19/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	485	0	0	0	0.00
19/11/2014	R204 On 05-February-15			Bond Future	6.92	104.6952	104.7022	104.6952	10,787.00
19/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4411	4	4	4	0.00
19/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4378	4	4	4	0.00
19/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4443	4	4	4	0.00
19/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	1	0	0	0	0.00
19/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	1	0	0	0	0.00
19/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	1	0	0	0	0.00
19/11/2014	R204 On 07-May-15			Bond Future	6.95	106.3944	106.3980	106.3944	0.00
19/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1970	2	2	2	0.00
19/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	2020	2	2	2	0.00
19/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1995	2	2	2	0.00
19/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	267	0	0	0	0.00
19/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	261	0	0	0	0.00
19/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	255	0	0	0	0.00
19/11/2014	R204 On 06-August-15			Bond Future	6.96	104.1967	104.1988	104.1967	0.00
19/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4332	4	4	4	0.00
19/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2628	3	3	3	0.00
19/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2676	3	3	3	0.00
19/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2652	3	3	3	0.00
19/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	75	0	0	0	699.00
19/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	302	0	0	0	0.00
19/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	307	0	0	0	0.00
19/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	296	0	0	0	0.00
19/11/2014	R207 On 05-February-15			Bond Future	7.17	100.8276	100.8577	100.8276	36,307.00
19/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	5296	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
19/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	5335	5	5	5	0.00
19/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	5258	5	5	5	0.00
19/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	1	0	0	0	0.00
19/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	1	0	0	0	0.00
19/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	1	0	0	0	0.00
19/11/2014	R207 On 07-May-15			Bond Future	7.21	102.4644	102.4916	102.4644	0.00
19/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	4084	4	4	4	0.00
19/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2392	2	2	2	66.00
19/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	4118	4	4	4	0.00
19/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	4049	4	4	4	0.00
19/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	102	0	0	0	0.00
19/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	99	0	0	0	0.00
19/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	373	0	0	0	0.00
19/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	105	0	0	0	0.00
19/11/2014	R207 On 06-August-15			Bond Future	7.23	100.5934	100.6194	100.5934	0.00
19/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2534	3	3	3	0.00
19/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2587	3	3	3	0.00
19/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2560	3	3	3	0.00
19/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1846	2	2	2	70.00
19/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	651	1	1	1	0.00
19/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	641	1	1	1	0.00
19/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	631	1	1	1	0.00
19/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	990	1	1	1	0.00
19/11/2014	R208 On 05-February-15			Bond Future	7.35	99.5119	99.5470	99.5119	52,091.00
19/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	5291	5	5	5	0.00
19/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	5379	5	5	5	0.00
19/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	5335	5	5	5	0.00
19/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	8	0	0	0	0.00
19/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	7	0	0	0	0.00
19/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	7	0	0	0	0.00
19/11/2014	R208 On 07-May-15			Bond Future	7.39	97.7267	97.7592	97.7267	0.00
19/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	3121	3	3	3	0.00
19/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	3193	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
19/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	3157	3	3	3	0.00
19/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	392	0	0	0	0.00
19/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	375	0	0	0	0.00
19/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	383	0	0	0	0.00
19/11/2014	R208 On 06-August-15			Bond Future	7.41	99.4180	99.4495	99.4180	0.00
19/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	3289	3	3	3	0.00
19/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	3257	3	3	3	0.00
19/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	3321	3	3	3	0.00
19/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	6302	6	6	6	0.00
19/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	148	0	0	0	198.00
19/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	727	1	1	1	0.00
19/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	716	1	1	1	0.00
19/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	705	1	1	1	0.00
19/11/2014	R208 On 05-November-15			Bond Future	7.41	97.8244	97.8569	97.8244	0.00
19/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	4945	5	5	5	0.00
19/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2701	3	3	3	0.00
19/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2728	3	3	3	0.00
19/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2674	3	3	3	0.00
19/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	473	1	0	1	2,200.00
19/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1252	1	1	1	0.00
19/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1236	1	1	1	0.00
19/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1267	1	1	1	0.00
19/11/2014	R209 On 05-February-15			Bond Future	8.46	80.7063	80.7216	80.7063	28,435.00
19/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	6310	6	6	6	0.00
19/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	6243	6	6	6	0.00
19/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	4619	5	5	5	0.00
19/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	6177	6	6	6	0.00
19/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	156	0	0	0	0.00
19/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	162	0	0	0	0.00
19/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	151	0	0	0	0.00
19/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	366	0	0	0	0.00
19/11/2014	R209 On 07-May-15			Bond Future	8.50	78.8678	78.8807	78.8678	0.00
19/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	5070	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
19/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	5016	5	5	5	0.00
19/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4962	5	5	5	0.00
19/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1144	1	1	1	0.00
19/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1165	1	1	1	0.00
19/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1124	1	1	1	0.00
19/11/2014	R209 On 06-August-15			Bond Future	8.54	80.2329	80.2448	80.2329	0.00
19/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	10326	10	10	10	0.00
19/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	5481	5	5	5	0.00
19/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	5530	6	6	6	0.00
19/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	5432	5	5	5	0.00
19/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	1924	2	2	2	0.00
19/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	506	1	1	1	2,914.00
19/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	1899	2	2	2	0.00
19/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	1949	2	2	2	0.00
19/11/2014	R210 On 05-February-15			Bond Future	177.60	177.5958	177.5968	177.5958	628.00
19/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2607	3	3	3	0.00
19/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2587	3	3	3	0.00
19/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2597	3	3	3	0.00
19/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R210 On 07-May-15			Bond Future	178.42	178.4214	178.4165	178.4214	0.00
19/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1416	1	1	1	0.00
19/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1426	1	1	1	0.00
19/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1406	1	1	1	0.00
19/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R211 On 05-February-15			Bond Future	132.65	132.7458	132.6529	132.7458	1,120.00
19/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
19/11/2014	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
19/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	347	0	0	0	0.00
19/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	337	0	0	0	0.00
19/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	357	0	0	0	0.00
19/11/2014	R211 On 07-May-15			Bond Future	134.82	134.9163	134.8174	134.9163	0.00
19/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	183	0	0	0	0.00
19/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	193	0	0	0	0.00
19/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	173	0	0	0	0.00
19/11/2014	R212 On 05-February-15			Bond Future	137.74	137.9178	137.7364	137.9178	14,864.00
19/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	254	0	0	0	0.00
19/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	274	0	0	0	0.00
19/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	264	0	0	0	0.00
19/11/2014	R212 On 07-May-15			Bond Future	139.98	140.1728	139.9839	140.1728	0.00
19/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
19/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	1016	1	1	1	0.00
19/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	1026	1	1	1	0.00
19/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	1006	1	1	1	0.00
19/11/2014	R213 On 05-February-15			Bond Future	8.31	91.5540	91.6120	91.5540	21,796.00
19/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	7181	7	7	7	0.00
19/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	7249	7	7	7	0.00
19/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	7113	7	7	7	0.00
19/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	88	0	0	0	0.00
19/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	84	0	0	0	0.00
19/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	91	0	0	0	0.00
19/11/2014	R213 On 07-May-15			Bond Future	8.36	89.4948	89.5507	89.4948	0.00

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19/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	4280	4	4	4	0.00
19/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	4383	4	4	4	0.00
19/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	4331	4	4	4	0.00
19/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1319	1	1	1	0.00
19/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1296	1	1	1	0.00
19/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1343	1	1	1	0.00
19/11/2014	R213 On 06-August-15			Bond Future	8.40	91.0435	91.0989	91.0435	0.00
19/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3677	4	4	4	0.00
19/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3719	4	4	4	0.00
19/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3636	4	4	4	0.00
19/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	2898	3	3	3	0.00
19/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	2935	3	3	3	0.00
19/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	2863	3	3	3	0.00
19/11/2014	R214 On 05-February-15			Bond Future	8.56	81.5814	81.5978	81.5814	6,869.00
19/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	7619	8	8	8	0.00
19/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	7550	8	8	8	0.00
19/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	7482	7	7	7	0.00
19/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	108	0	0	0	0.00
19/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	112	0	0	0	0.00
19/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	104	0	0	0	0.00
19/11/2014	R214 On 07-May-15			Bond Future	8.60	79.6136	79.6277	79.6136	0.00
19/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	5580	6	6	6	0.00
19/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	5637	6	6	6	0.00
19/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	5523	6	6	6	0.00
19/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1142	1	1	1	0.00
19/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1122	1	1	1	0.00
19/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1162	1	1	1	0.00
19/11/2014	R214 On 06-August-15			Bond Future	8.64	80.9913	81.0043	80.9913	0.00
19/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	4033	4	4	4	0.00
19/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	4077	4	4	4	0.00
19/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	4122	4	4	4	0.00
19/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	3188	3	3	3	0.00
19/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3149	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
19/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3112	3	3	3	0.00
19/11/2014	R248 On 05-February-15			Bond Future	8.62	105.2958	105.3176	105.2958	40,123.00
19/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	8914	9	9	9	0.00
19/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	8820	9	9	9	0.00
19/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	9008	9	9	9	0.00
19/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R248 On 07-May-15			Bond Future	8.67	102.5734	102.5920	102.5734	0.00
19/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	6007	6	6	6	0.00
19/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	6105	6	6	6	0.00
19/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	5909	6	6	6	0.00
19/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R248 On 06-August-15			Bond Future	8.71	104.3485	104.3658	104.3485	0.00
19/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	344	0	0	0	0.00
19/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	558	1	1	1	0.00
19/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	451	0	0	0	0.00
19/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00