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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/11/2014 TO: 20/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	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
20/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	2025 On 05-February-15			Bond Future	119.08	119.0809	119.0812	119.0809	16.00
20/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	91	0	0	0	0.00
20/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	71	0	0	0	0.00
20/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	81	0	0	0	0.00
20/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2025 On 07-May-15			Bond Future	121.02	121.0238	121.0204	121.0238	0.00
20/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	30	0	0	0	0.00
20/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	10	0	0	0	0.00
20/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	20	0	0	0	0.00
20/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2030 On 05-February-15			Bond Future	8.21	97.9764	98.4129	97.9764	4,663.00
20/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	8146	8	8	8	0.00
20/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	8295	8	8	8	0.00
20/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	8220	8	8	8	0.00
20/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/11/2014	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
20/11/2014	2030 On 07-May-15			Bond Future	8.26	99.5639	100.0043	99.5639	0.00
20/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	4014	4	4	4	0.00
20/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	3935	3	4	3	0.00
20/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	3857	3	4	3	0.00
20/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2032 On 05-February-15			Bond Future	8.37	101.5062	101.9242	101.5062	11.00
20/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	1249	1	1	1	0.00
20/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	1162	1	1	1	0.00
20/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	1074	1	1	1	0.00
20/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2032 On 07-May-15			Bond Future	8.42	98.9946	99.4163	98.9946	0.00
20/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	617	0	1	0	0.00
20/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	792	0	1	0	0.00
20/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	705	0	1	0	0.00
20/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2032 On 06-August-15			Bond Future	8.46	100.7066	101.1375	100.7066	0.00
20/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	425	0	0	0	0.00
20/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	339	0	0	0	0.00
20/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	252	0	0	0	0.00
20/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2037 On 05-February-15			Bond Future	8.48	99.8550	100.4679	99.8550	13,849.00
20/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	9395	9	9	9	0.00
20/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	9480	9	9	9	0.00
20/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	9310	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
20/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2037 On 07-May-15			Bond Future	8.53	101.4730	102.0926	101.4730	500.00
20/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	4388	4	4	4	0.00
20/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	4570	4	5	4	0.00
20/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	4479	4	4	4	0.00
20/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2037 On 06-August-15			Bond Future	8.57	98.9677	99.6000	98.9677	0.00
20/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	1731	1	2	1	0.00
20/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	1637	1	2	1	0.00
20/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	1825	1	2	1	0.00
20/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2038 On 05-February-15			Bond Future	126.88	126.8750	126.8757	126.8750	1,318.00
20/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3866	4	4	4	0.00
20/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3876	4	4	4	0.00
20/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3886	4	4	4	0.00
20/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2038 On 07-May-15			Bond Future	128.94	128.9452	128.9419	128.9452	0.00
20/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1952	2	2	2	0.00
20/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1932	2	2	2	0.00
20/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1942	2	2	2	0.00
20/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2044 On 05-February-15			Bond Future	8.57	101.4881	102.1557	101.4881	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
20/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	4580	4	5	4	0.00
20/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	4480	4	4	4	0.00
20/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	4380	4	4	4	0.00
20/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2044 On 07-May-15			Bond Future	8.62	103.1325	103.8076	103.1325	0.00
20/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	3846	3	4	3	0.00
20/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	4046	3	4	3	0.00
20/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	3946	3	4	3	0.00
20/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2044 On 06-August-15			Bond Future	8.66	100.5307	101.2195	100.5307	0.00
20/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	835	0	1	0	0.00
20/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	1044	0	1	0	0.00
20/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	940	0	1	0	0.00
20/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2046 On 05-February-15			Bond Future	129.71	129.5669	129.7133	129.5669	5,489.00
20/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	5723	6	6	6	0.00
20/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	5703	6	6	6	0.00
20/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	5713	6	6	6	0.00
20/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2046 On 07-May-15			Bond Future	130.46	130.3103	130.4551	130.3103	0.00
20/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	3445	3	3	3	0.00
20/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	3455	3	3	3	0.00
20/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	3465	3	3	3	0.00
20/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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20/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2050 On 05-February-15			Bond Future	139.43	139.2569	139.4317	139.2569	2,640.00
20/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	9442	9	9	9	0.00
20/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	9422	9	9	9	0.00
20/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	9432	9	9	9	0.00
20/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2050 On 07-May-15			Bond Future	141.70	141.5289	141.7022	141.5289	0.00
20/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	6692	7	7	7	0.00
20/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	6712	7	7	7	0.00
20/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	6702	7	7	7	0.00
20/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	AL12 On 05-February-15			Index Future	543.55	540.8590	543.5500	540.8590	0.00
20/11/2014	AL12 On 07-May-15			Index Future	552.34	549.6170	552.3350	549.6170	0.00
20/11/2014	AL37 On 05-February-15			Index Future	452.59	451.6840	452.5890	451.6840	116.00
20/11/2014	AL37 On 07-May-15			Index Future	459.90	458.9980	459.9040	458.9980	0.00
20/11/2014	AL7T On 05-February-15			Index Future	537.05	535.5180	537.0460	535.5180	3.00

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20/11/2014	AL7T On 07-May-15			Index Future	545.73	544.1900	545.7260	544.1900	0.00
20/11/2014	ALBI On 05-February-15			Index Future	489.99	488.2670	489.9880	488.2670	654.00
20/11/2014	ALBI On 07-May-15			Index Future	497.91	496.1730	497.9070	496.1730	0.00
20/11/2014	ALBI On 06-August-15			Index Future	506.43	504.6570	506.4300	504.6570	0.00
20/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2014	EL28 On 05-February-15			Bond Future	125.84	124.9844	125.8438	124.9844	0.00
20/11/2014	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
20/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
20/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
20/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	146	1	0	1	0.00
20/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	166	1	0	1	0.00
20/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	156	1	0	1	0.00
20/11/2014	EL28 On 07-May-15			Bond Future	126.38	125.5123	126.3818	125.5123	0.00
20/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	1372	1	1	1	0.00
20/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	1382	1	1	1	0.00
20/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	1392	1	1	1	0.00
20/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	ES33 On 05-February-15			Bond Future	9.31	86.7053	87.1851	86.7053	6,220.00
20/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	5128	5	5	5	0.00
20/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	5058	5	5	5	0.00
20/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	4988	5	5	5	0.00
20/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	ES33 On 07-May-15			Bond Future	9.39	84.3213	84.8061	84.3213	0.00
20/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	2622	2	3	2	0.00
20/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	2767	2	3	2	0.00
20/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	2695	2	3	2	0.00
20/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
20/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
20/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
20/11/2014	ES33 On 06-August-15			Bond Future	9.45	85.7794	86.2743	85.7794	0.00
20/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	1095	1	1	1	0.00
20/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	1169	1	1	1	0.00
20/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	1022	1	1	1	0.00
20/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
20/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
20/11/2014	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
20/11/2014	GOVI On 05-February-15			GOVI	487.70	486.1550	487.7040	486.1550	409.00
20/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	277140	26	28	26	0.00
20/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	276940	26	28	26	0.00
20/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	277040	26	28	26	0.00
20/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
20/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
20/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
20/11/2014	GOVI On 07-May-15			GOVI	495.59	494.0280	495.5870	494.0280	130.00
20/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	455970	44	46	44	0.00
20/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	455770	44	46	44	0.00
20/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	455870	44	46	44	0.00
20/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
20/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
20/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
20/11/2014	GOVI On 06-August-15			GOVI	504.07	502.4750	504.0710	502.4750	0.00
20/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	40610	2	4	2	0.00
20/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	40710	2	4	2	0.00
20/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	40810	2	4	2	0.00
20/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
20/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
20/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
20/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/11/2014	IGOV On 05-February-15			Index Future	226.08	225.3780	226.0780	225.3780	1,093.00
20/11/2014	IGOV On 07-May-15			Index Future	229.76	229.0550	229.7600	229.0550	80.00
20/11/2014	IGOV On 06-August-15			Index Future	233.72	232.9990	233.7200	232.9990	0.00
20/11/2014	ILBI On 05-February-15			Index Future	612.54	612.1510	612.5440	612.1510	157.00
20/11/2014	ILBI On 07-May-15			Index Future	622.60	622.2020	622.5980	622.2020	0.00
20/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/11/2014	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
20/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.10	93.8800	93.9000	93.8800	0.00
20/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.12	93.8400	93.8800	93.8400	0.00
20/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.17	93.7700	93.8300	93.7700	0.00
20/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.18	93.7500	93.8200	93.7500	2,850.00
20/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.23	93.7000	93.7700	93.7000	0.00
20/11/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.31	6.3500	93.6900	6.3500	0.00
20/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.31	93.6000	93.6900	93.6000	5,000.00
20/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.45	93.4800	93.5500	93.4800	0.00
20/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.57	93.3700	93.4300	93.3700	0.00
20/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.67	93.2500	93.3300	93.2500	0.00
20/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.78	93.1400	93.2200	93.1400	0.00
20/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.90	93.0200	93.1000	93.0200	0.00
20/11/2014	R023 On 05-February-15			Bond Future	7.54	104.4349	104.7188	104.4349	10,322.00
20/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	6938	7	7	7	0.00
20/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	6992	7	7	7	0.00
20/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	6884	7	7	7	0.00
20/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	8	0	0	0	0.00
20/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	9	0	0	0	0.00
20/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	9	0	0	0	0.00
20/11/2014	R023 On 07-May-15			Bond Future	7.58	102.2015	102.4867	102.2015	0.00
20/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3767	4	4	4	0.00
20/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3855	4	4	4	0.00
20/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3811	4	4	4	0.00
20/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	567	1	1	1	0.00
20/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	555	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
20/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	579	1	1	1	0.00
20/11/2014	R023 On 06-August-15			Bond Future	7.61	103.9684	104.2606	103.9684	0.00
20/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	4398	4	4	4	0.00
20/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	8099	8	8	8	0.00
20/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	4439	4	4	4	0.00
20/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	4480	4	4	4	0.00
20/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	890	1	1	1	0.00
20/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	863	1	1	1	0.00
20/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	877	1	1	1	0.00
20/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	200	0	0	0	911.00
20/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
20/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1077	1	1	1	0.00
20/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1088	1	1	1	0.00
20/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1083	1	1	1	0.00
20/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	4	0	0	0	0.00
20/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	4	0	0	0	0.00
20/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	4	0	0	0	0.00
20/11/2014	R186 On 05-February-15			Bond Future	7.79	121.6929	122.1463	121.6929	43,184.00
20/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	7996	8	8	8	0.00
20/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	8073	8	8	8	0.00
20/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	9916	9	10	9	0.00
20/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	7919	7	8	7	0.00
20/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	5725	5	6	5	0.00
20/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	6096	6	6	6	0.00
20/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	17	0	0	0	9,600.00
20/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	58	0	0	0	0.00
20/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	55	0	0	0	0.00
20/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	162	0	0	0	6,500.00
20/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	53	0	0	0	0.00
20/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	197	0	0	0	6,500.00
20/11/2014	R186 On 07-May-15			Bond Future	7.84	123.6640	124.1209	123.6640	1.00
20/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	4659	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	4601	4	5	4	0.00
20/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	4717	4	5	4	0.00
20/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1196	1	1	1	0.00
20/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1220	1	1	1	0.00
20/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1244	1	1	1	0.00
20/11/2014	R186 On 06-August-15			Bond Future	7.87	120.5013	120.9685	120.5013	0.00
20/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3802	4	4	4	0.00
20/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3848	4	4	4	0.00
20/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3894	4	4	4	0.00
20/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	2779	3	3	3	0.00
20/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	2816	3	3	3	0.00
20/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	2743	3	3	3	0.00
20/11/2014	R186 On 05-November-15			Bond Future	7.89	122.6960	123.1711	122.6960	0.00
20/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	5394	5	5	5	0.00
20/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	5494	5	5	5	0.00
20/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	5444	5	5	5	0.00
20/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	9683	9	10	9	0.00
20/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	2494	3	2	3	0.00
20/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	966	1	1	1	2,600.00
20/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	2524	3	3	3	0.00
20/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	2465	3	2	3	0.00
20/11/2014	R197 On 05-February-15			Bond Future	288.29	288.7185	288.2889	288.7185	898.00
20/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	711	0	1	0	0.00
20/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	721	0	1	0	0.00
20/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	701	0	1	0	0.00
20/11/2014	R197 On 07-May-15			Bond Future	292.98	293.4290	292.9834	293.4290	0.00
20/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	1027	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
20/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	1017	1	1	1	0.00
20/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	1007	1	1	1	0.00
20/11/2014	R202 On 05-February-15			Bond Future	235.94	235.9437	235.9447	235.9437	50,593.00
20/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2955	3	3	3	0.00
20/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2935	3	3	3	0.00
20/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2945	3	3	3	0.00
20/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R202 On 07-May-15			Bond Future	239.79	239.7931	239.7866	239.7931	0.00
20/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1287	1	1	1	0.00
20/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1297	1	1	1	0.00
20/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1277	1	1	1	0.00
20/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R203 On 05-February-15			Bond Future	6.55	107.2302	107.3634	107.2302	13,903.00
20/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2710	3	3	3	55.00
20/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	4232	4	4	4	0.00
20/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	4255	4	4	4	0.00
20/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	4209	4	4	4	0.00
20/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	1	0	0	0	0.00
20/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R203 On 07-May-15			Bond Future	6.55	104.7997	104.9318	104.7997	0.00
20/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1629	2	2	2	0.00
20/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1648	2	2	2	0.00
20/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1610	1	2	1	0.00
20/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	101	0	0	0	0.00
20/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	98	0	0	0	0.00
20/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	103	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
20/11/2014	R203 On 06-August-15			Bond Future	6.49	106.6117	106.7482	106.6117	0.00
20/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	924	1	1	1	0.00
20/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	937	1	1	1	0.00
20/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	950	1	1	1	0.00
20/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	423	0	0	0	0.00
20/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	416	0	0	0	0.00
20/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	430	0	0	0	0.00
20/11/2014	R204 On 05-February-15			Bond Future	6.86	104.7022	104.9046	104.7022	10,787.00
20/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4613	4	5	4	0.00
20/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4580	4	5	4	0.00
20/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4645	4	5	4	0.00
20/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R204 On 07-May-15			Bond Future	6.89	106.3980	106.6004	106.3980	0.00
20/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	2130	2	2	2	0.00
20/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	2182	2	2	2	0.00
20/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	2156	2	2	2	0.00
20/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	225	0	0	0	0.00
20/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	219	0	0	0	0.00
20/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	214	0	0	0	0.00
20/11/2014	R204 On 06-August-15			Bond Future	6.89	104.1988	104.4067	104.1988	0.00
20/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4528	4	5	4	0.00
20/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2796	3	3	3	0.00
20/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2845	3	3	3	0.00
20/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2821	3	3	3	0.00
20/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	63	0	0	0	699.00
20/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	262	0	0	0	0.00
20/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	267	0	0	0	0.00
20/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	257	0	0	0	0.00
20/11/2014	R207 On 05-February-15			Bond Future	7.12	100.8577	101.0550	100.8577	36,307.00
20/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	5493	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
20/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	5531	5	6	5	0.00
20/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	5455	5	5	5	0.00
20/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	1	0	0	0	0.00
20/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	1	0	0	0	0.00
20/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	1	0	0	0	0.00
20/11/2014	R207 On 07-May-15			Bond Future	7.16	102.4916	102.6888	102.4916	0.00
20/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	4265	4	4	4	0.00
20/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2544	2	3	2	66.00
20/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	4300	4	4	4	0.00
20/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	4230	4	4	4	0.00
20/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	87	0	0	0	0.00
20/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	84	0	0	0	0.00
20/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	328	0	0	0	0.00
20/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	89	0	0	0	0.00
20/11/2014	R207 On 06-August-15			Bond Future	7.18	100.6194	100.8220	100.6194	0.00
20/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2678	3	3	3	0.00
20/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2732	3	3	3	0.00
20/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2705	3	3	3	0.00
20/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1968	2	2	2	70.00
20/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	592	1	1	1	0.00
20/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	583	1	1	1	0.00
20/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	574	1	1	1	0.00
20/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	910	1	1	1	0.00
20/11/2014	R208 On 05-February-15			Bond Future	7.30	99.5470	99.7753	99.5470	52,091.00
20/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	5517	5	6	5	0.00
20/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	5606	5	6	5	0.00
20/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	5561	5	6	5	0.00
20/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	6	0	0	0	0.00
20/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	5	0	0	0	0.00
20/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	5	0	0	0	0.00
20/11/2014	R208 On 07-May-15			Bond Future	7.34	97.7592	97.9881	97.7592	0.00
20/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	3303	3	3	3	0.00
20/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	3377	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
20/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	3340	3	3	3	0.00
20/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	345	0	0	0	0.00
20/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	329	0	0	0	0.00
20/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	337	0	0	0	0.00
20/11/2014	R208 On 06-August-15			Bond Future	7.36	99.4495	99.6843	99.4495	0.00
20/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	3460	3	3	3	0.00
20/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	3428	3	3	3	0.00
20/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	3493	3	3	3	0.00
20/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	6519	6	7	6	0.00
20/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	664	1	1	1	0.00
20/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	131	0	0	0	198.00
20/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	653	1	1	1	0.00
20/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	643	1	1	1	0.00
20/11/2014	R208 On 05-November-15			Bond Future	7.35	97.8569	98.0956	97.8569	0.00
20/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	5142	5	5	5	0.00
20/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2851	3	3	3	0.00
20/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2878	3	3	3	0.00
20/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2823	3	3	3	0.00
20/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	431	0	0	0	2,200.00
20/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1163	1	1	1	0.00
20/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1148	1	1	1	0.00
20/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1178	1	1	1	0.00
20/11/2014	R209 On 05-February-15			Bond Future	8.39	80.7216	81.2289	80.7216	28,435.00
20/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	6780	6	7	6	0.00
20/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	6713	6	7	6	0.00
20/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	5048	5	5	5	0.00
20/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	6645	6	7	6	0.00
20/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	118	0	0	0	0.00
20/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	123	0	0	0	0.00
20/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	114	0	0	0	0.00
20/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	288	0	0	0	0.00
20/11/2014	R209 On 07-May-15			Bond Future	8.44	78.8807	79.3938	78.8807	0.00
20/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	5449	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
20/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	5393	5	5	5	0.00
20/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	5337	5	5	5	0.00
20/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1008	1	1	1	0.00
20/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1027	1	1	1	0.00
20/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	990	1	1	1	0.00
20/11/2014	R209 On 06-August-15			Bond Future	8.47	80.2448	80.7684	80.2448	0.00
20/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	10791	10	11	10	0.00
20/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	5837	5	6	5	0.00
20/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	5888	6	6	6	0.00
20/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	5786	5	6	5	0.00
20/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	1756	2	2	2	0.00
20/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	448	1	0	1	2,914.00
20/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	1733	2	2	2	0.00
20/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	1780	2	2	2	0.00
20/11/2014	R210 On 05-February-15			Bond Future	178.81	177.5968	178.8112	177.5968	628.00
20/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	3821	3	4	3	0.00
20/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	3801	3	4	3	0.00
20/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	3811	3	4	3	0.00
20/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R210 On 07-May-15			Bond Future	179.65	178.4165	179.6454	178.4165	0.00
20/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	2645	1	3	1	0.00
20/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	2655	1	3	1	0.00
20/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	2635	1	3	1	0.00
20/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R211 On 05-February-15			Bond Future	132.65	132.6529	132.6506	132.6529	1,120.00
20/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
20/11/2014	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
20/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	349	0	0	0	0.00
20/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	339	0	0	0	0.00
20/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	359	0	0	0	0.00
20/11/2014	R211 On 07-May-15			Bond Future	134.81	134.8174	134.8109	134.8174	0.00
20/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	189	0	0	0	0.00
20/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	199	0	0	0	0.00
20/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	179	0	0	0	0.00
20/11/2014	R212 On 05-February-15			Bond Future	137.74	137.7364	137.7366	137.7364	14,864.00
20/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	253	0	0	0	0.00
20/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	273	0	0	0	0.00
20/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	263	0	0	0	0.00
20/11/2014	R212 On 07-May-15			Bond Future	139.98	139.9839	139.9797	139.9839	0.00
20/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
20/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	1020	1	1	1	0.00
20/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	1030	1	1	1	0.00
20/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	1010	1	1	1	0.00
20/11/2014	R213 On 05-February-15			Bond Future	8.26	91.6120	92.0316	91.6120	21,796.00
20/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	7581	7	8	7	0.00
20/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	7649	7	8	7	0.00
20/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	7512	7	8	7	0.00
20/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	68	0	0	0	0.00
20/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	65	0	0	0	0.00
20/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	71	0	0	0	0.00
20/11/2014	R213 On 07-May-15			Bond Future	8.31	89.5507	89.9743	89.5507	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
20/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	4570	4	5	4	0.00
20/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	4677	4	5	4	0.00
20/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	4624	4	5	4	0.00
20/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1188	1	1	1	0.00
20/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1166	1	1	1	0.00
20/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1210	1	1	1	0.00
20/11/2014	R213 On 06-August-15			Bond Future	8.35	91.0989	91.5316	91.0989	0.00
20/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3916	4	4	4	0.00
20/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3960	4	4	4	0.00
20/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3873	4	4	4	0.00
20/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	2704	3	3	3	0.00
20/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	2739	3	3	3	0.00
20/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	2671	3	3	3	0.00
20/11/2014	R214 On 05-February-15			Bond Future	8.49	81.5978	82.1313	81.5978	6,869.00
20/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	8126	8	8	8	0.00
20/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	8057	8	8	8	0.00
20/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	7987	7	8	7	0.00
20/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	81	0	0	0	0.00
20/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	84	0	0	0	0.00
20/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	77	0	0	0	0.00
20/11/2014	R214 On 07-May-15			Bond Future	8.54	79.6277	80.1672	79.6277	0.00
20/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	5984	6	6	6	0.00
20/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	6043	6	6	6	0.00
20/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	5926	6	6	6	0.00
20/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1006	1	1	1	0.00
20/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	988	1	1	1	0.00
20/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1025	1	1	1	0.00
20/11/2014	R214 On 06-August-15			Bond Future	8.57	81.0043	81.5547	81.0043	0.00
20/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	4341	4	4	4	0.00
20/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	4387	4	4	4	0.00
20/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	4433	4	4	4	0.00
20/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	2945	3	3	3	0.00
20/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	2908	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
20/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	2873	3	3	3	0.00
20/11/2014	R248 On 05-February-15			Bond Future	8.56	105.3176	106.0055	105.3176	40,123.00
20/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	9602	9	10	9	0.00
20/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	9508	9	10	9	0.00
20/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	9696	9	10	9	0.00
20/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R248 On 07-May-15			Bond Future	8.61	102.5920	103.2880	102.5920	0.00
20/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	6703	6	7	6	0.00
20/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	6801	6	7	6	0.00
20/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	6605	6	7	6	0.00
20/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R248 On 06-August-15			Bond Future	8.64	104.3658	105.0758	104.3658	0.00
20/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	1054	0	1	0	0.00
20/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	1268	1	1	1	0.00
20/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	1161	0	1	0	0.00
20/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00