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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/11/2014 TO: 21/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	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
21/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	2025 On 05-February-15			Bond Future	119.25	119.0812	119.2465	119.0812	16.00
21/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	257	0	0	0	0.00
21/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	237	0	0	0	0.00
21/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	247	0	0	0	0.00
21/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2025 On 07-May-15			Bond Future	121.19	121.0204	121.1861	121.0204	0.00
21/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	196	0	0	0	0.00
21/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	176	0	0	0	0.00
21/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	186	0	0	0	0.00
21/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2030 On 05-February-15			Bond Future	8.18	98.4129	98.6782	98.4129	4,663.00
21/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	8411	8	8	8	0.00
21/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	8560	8	9	8	0.00
21/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	8486	8	8	8	0.00
21/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
21/11/2014	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
21/11/2014	2030 On 07-May-15			Bond Future	8.23	100.0043	100.2719	100.0043	0.00
21/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	4281	4	4	4	0.00
21/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	4203	4	4	4	0.00
21/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	4124	4	4	4	0.00
21/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2032 On 05-February-15			Bond Future	8.34	101.9242	102.1602	101.9242	15.00
21/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	1485	1	1	1	0.00
21/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	1398	1	1	1	0.00
21/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	1310	1	1	1	0.00
21/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2032 On 07-May-15			Bond Future	8.39	99.4163	99.6541	99.4163	0.00
21/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	855	1	1	1	0.00
21/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	1030	1	1	1	0.00
21/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	942	1	1	1	0.00
21/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2032 On 06-August-15			Bond Future	8.43	101.1375	101.3785	101.1375	0.00
21/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	666	0	1	0	0.00
21/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	580	0	1	0	0.00
21/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	493	0	0	0	0.00
21/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2037 On 05-February-15			Bond Future	8.46	100.4679	100.6269	100.4679	13,851.00
21/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	9554	9	10	9	0.00
21/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	9639	9	10	9	0.00
21/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	9469	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
21/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2037 On 07-May-15			Bond Future	8.51	102.0926	102.2521	102.0926	500.00
21/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	4547	4	5	4	0.00
21/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	4729	5	5	5	0.00
21/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	4638	4	5	4	0.00
21/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2037 On 06-August-15			Bond Future	8.55	99.6000	99.7613	99.6000	0.00
21/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	1892	2	2	2	0.00
21/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	1798	2	2	2	0.00
21/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	1987	2	2	2	0.00
21/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2038 On 05-February-15			Bond Future	126.99	126.8757	126.9927	126.8757	1,318.00
21/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3983	4	4	4	0.00
21/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3993	4	4	4	0.00
21/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	4003	4	4	4	0.00
21/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2038 On 07-May-15			Bond Future	129.06	128.9419	129.0582	128.9419	0.00
21/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	2068	2	2	2	0.00
21/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	2048	2	2	2	0.00
21/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	2058	2	2	2	0.00
21/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2044 On 05-February-15			Bond Future	8.55	102.1557	102.3287	102.1557	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
21/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	4753	5	5	5	0.00
21/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	4653	4	5	4	0.00
21/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	4553	4	5	4	0.00
21/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2044 On 07-May-15			Bond Future	8.60	103.8076	103.9814	103.8076	0.00
21/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	4020	4	4	4	0.00
21/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	4220	4	4	4	0.00
21/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	4120	4	4	4	0.00
21/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2044 On 06-August-15			Bond Future	8.64	101.2195	101.3953	101.2195	0.00
21/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	1011	1	1	1	0.00
21/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	1220	1	1	1	0.00
21/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	1116	1	1	1	0.00
21/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2046 On 05-February-15			Bond Future	130.30	129.7133	130.2993	129.7133	5,489.00
21/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	6309	6	6	6	0.00
21/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	6289	6	6	6	0.00
21/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	6299	6	6	6	0.00
21/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2046 On 07-May-15			Bond Future	131.05	130.4551	131.0482	130.4551	0.00
21/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	4038	3	4	3	0.00
21/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	4048	3	4	3	0.00
21/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	4058	3	4	3	0.00
21/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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21/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2050 On 05-February-15			Bond Future	139.61	139.4317	139.6068	139.4317	2,640.00
21/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	9617	9	10	9	0.00
21/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	9597	9	10	9	0.00
21/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	9607	9	10	9	0.00
21/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2050 On 07-May-15			Bond Future	141.88	141.7022	141.8775	141.7022	0.00
21/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	6868	7	7	7	0.00
21/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	6888	7	7	7	0.00
21/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	6878	7	7	7	0.00
21/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	AL12 On 05-February-15			Index Future	544.83	543.5500	544.8310	543.5500	0.00
21/11/2014	AL12 On 07-May-15			Index Future	553.63	552.3350	553.6260	552.3350	0.00
21/11/2014	AL37 On 05-February-15			Index Future	453.50	452.5890	453.5010	452.5890	116.00
21/11/2014	AL37 On 07-May-15			Index Future	460.82	459.9040	460.8210	459.9040	0.00
21/11/2014	AL7T On 05-February-15			Index Future	538.64	537.0460	538.6400	537.0460	3.00

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21/11/2014	AL7T On 07-May-15			Index Future	547.34	545.7260	547.3350	545.7260	0.00
21/11/2014	ALBI On 05-February-15			Index Future	491.03	489.9880	491.0260	489.9880	654.00
21/11/2014	ALBI On 07-May-15			Index Future	498.95	497.9070	498.9520	497.9070	0.00
21/11/2014	ALBI On 06-August-15			Index Future	507.49	506.4300	507.4890	506.4300	0.00
21/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	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
21/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2014	EL28 On 05-February-15			Bond Future	125.06	125.8438	125.0591	125.8438	0.00
21/11/2014	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
21/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
21/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
21/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	931	0	1	0	0.00
21/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	951	0	1	0	0.00
21/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	941	0	1	0	0.00
21/11/2014	EL28 On 07-May-15			Bond Future	125.58	126.3818	125.5818	126.3818	0.00
21/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	572	1	1	1	0.00
21/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	582	1	1	1	0.00
21/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	592	1	1	1	0.00
21/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	ES33 On 05-February-15			Bond Future	9.29	87.1851	87.3509	87.1851	6,220.00
21/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	5294	5	5	5	0.00
21/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	5224	5	5	5	0.00
21/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	5154	5	5	5	0.00
21/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	ES33 On 07-May-15			Bond Future	9.36	84.8061	84.9729	84.8061	0.00
21/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	2789	3	3	3	0.00
21/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	2934	3	3	3	0.00
21/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	2861	3	3	3	0.00
21/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
21/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
21/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
21/11/2014	ES33 On 06-August-15			Bond Future	9.43	86.2743	86.4432	86.2743	0.00
21/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	1264	1	1	1	0.00
21/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	1337	1	1	1	0.00
21/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	1191	1	1	1	0.00
21/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
21/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
21/11/2014	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
21/11/2014	GOVI On 05-February-15			GOVI	488.74	487.7040	488.7430	487.7040	409.00
21/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	287530	28	29	28	0.00
21/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	287330	28	29	28	0.00
21/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	287430	28	29	28	0.00
21/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
21/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
21/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
21/11/2014	GOVI On 07-May-15			GOVI	496.63	495.5870	496.6320	495.5870	130.00
21/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	466420	46	47	46	0.00
21/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	466220	46	47	46	0.00
21/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	466320	46	47	46	0.00
21/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
21/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
21/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
21/11/2014	GOVI On 06-August-15			GOVI	505.13	504.0710	505.1290	504.0710	0.00
21/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	51190	4	5	4	0.00
21/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	51290	4	5	4	0.00
21/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	51390	4	5	4	0.00
21/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
21/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
21/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
21/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2014	IGOV On 05-February-15			Index Future	226.39	226.0780	226.3920	226.0780	1,093.00
21/11/2014	IGOV On 07-May-15			Index Future	230.07	229.7600	230.0740	229.7600	80.00
21/11/2014	IGOV On 06-August-15			Index Future	234.04	233.7200	234.0370	233.7200	0.00
21/11/2014	ILBI On 05-February-15			Index Future	613.39	612.5440	613.3870	612.5440	157.00
21/11/2014	ILBI On 07-May-15			Index Future	623.45	622.5980	623.4520	622.5980	0.00
21/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/11/2014	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
21/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.08	93.9000	93.9200	93.9000	0.00
21/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.09	93.8800	93.9100	93.8800	0.00
21/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.13	93.8300	93.8700	93.8300	0.00
21/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.16	93.8200	93.8400	93.8200	2,850.00
21/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.20	93.7700	93.8000	93.7700	0.00
21/11/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.22	93.6900	93.7800	93.6900	0.00
21/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.27	93.6900	93.7300	93.6900	5,000.00
21/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.39	93.5500	93.6100	93.5500	0.00
21/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.49	93.4300	93.5100	93.4300	0.00
21/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.59	93.3300	93.4100	93.3300	0.00
21/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.70	93.2200	93.3000	93.2200	0.00
21/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.82	93.1000	93.1800	93.1000	0.00
21/11/2014	R023 On 05-February-15			Bond Future	7.49	104.7188	105.0345	104.7188	10,322.00
21/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	7251	7	7	7	0.00
21/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	7306	7	7	7	0.00
21/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	7197	7	7	7	0.00
21/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	6	0	0	0	0.00
21/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	6	0	0	0	0.00
21/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	6	0	0	0	0.00
21/11/2014	R023 On 07-May-15			Bond Future	7.53	102.4867	102.8056	102.4867	0.00
21/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	4014	4	4	4	0.00
21/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	4105	4	4	4	0.00
21/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	4059	4	4	4	0.00
21/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	496	1	0	1	0.00
21/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	485	1	0	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
21/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	508	1	1	1	0.00
21/11/2014	R023 On 06-August-15			Bond Future	7.55	104.2606	104.5839	104.2606	0.00
21/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	4639	4	5	4	0.00
21/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	8398	8	8	8	0.00
21/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	4680	4	5	4	0.00
21/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	4722	4	5	4	0.00
21/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	807	1	1	1	0.00
21/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	782	1	1	1	0.00
21/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	795	1	1	1	0.00
21/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	176	0	0	0	911.00
21/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
21/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1077	1	1	1	0.00
21/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1088	1	1	1	0.00
21/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1083	1	1	1	0.00
21/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	4	0	0	0	0.00
21/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	4	0	0	0	0.00
21/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	4	0	0	0	0.00
21/11/2014	R186 On 05-February-15			Bond Future	7.75	122.1463	122.5116	122.1463	44,684.00
21/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	8349	8	8	8	0.00
21/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	8426	8	8	8	0.00
21/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	10277	10	10	10	0.00
21/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	8272	8	8	8	0.00
21/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	6054	6	6	6	0.00
21/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	6431	6	6	6	0.00
21/11/2014	R186 On 05-February-15	8.00	Call	Bond Future	2957	0	3	0	0.00
21/11/2014	R186 On 05-February-15	8.05	Call	Bond Future	3261	0	3	0	0.00
21/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	45	0	0	0	0.00
21/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	13	0	0	0	9,600.00
21/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	43	0	0	0	0.00
21/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	41	0	0	0	0.00
21/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	131	0	0	0	6,500.00
21/11/2014	R186 On 05-February-15	8.00	Put	Bond Future	819	0	1	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
21/11/2014	R186 On 05-February-15	8.05	Put	Bond Future	699	0	1	0	0.00
21/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	161	0	0	0	6,500.00
21/11/2014	R186 On 07-May-15			Bond Future	7.80	124.1209	124.4896	124.1209	1.00
21/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	4918	5	5	5	0.00
21/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	4978	5	5	5	0.00
21/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	4858	5	5	5	0.00
21/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1088	1	1	1	0.00
21/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1111	1	1	1	0.00
21/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1133	1	1	1	0.00
21/11/2014	R186 On 06-August-15			Bond Future	7.83	120.9685	121.3424	120.9685	0.00
21/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	4009	4	4	4	0.00
21/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	4056	4	4	4	0.00
21/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	4104	4	4	4	0.00
21/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	2613	3	3	3	0.00
21/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	2579	3	3	3	0.00
21/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	2649	3	3	3	0.00
21/11/2014	R186 On 05-November-15			Bond Future	7.84	123.1711	123.5505	123.1711	0.00
21/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	5632	5	6	5	0.00
21/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	5683	5	6	5	0.00
21/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	5735	5	6	5	0.00
21/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	9995	10	10	10	0.00
21/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	2354	2	2	2	0.00
21/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	899	1	1	1	2,600.00
21/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	2382	3	2	3	0.00
21/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	2326	2	2	2	0.00
21/11/2014	R197 On 05-February-15			Bond Future	288.94	288.2889	288.9352	288.2889	898.00
21/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	65	1	0	1	0.00
21/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	75	1	0	1	0.00
21/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	55	1	0	1	0.00
21/11/2014	R197 On 07-May-15			Bond Future	293.63	292.9834	293.6345	292.9834	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
21/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	376	1	0	1	0.00
21/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	366	1	0	1	0.00
21/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	356	1	0	1	0.00
21/11/2014	R202 On 05-February-15			Bond Future	237.33	235.9447	237.3322	235.9447	50,593.00
21/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	4342	3	4	3	0.00
21/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	4322	3	4	3	0.00
21/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	4332	3	4	3	0.00
21/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R202 On 07-May-15			Bond Future	241.19	239.7866	241.1922	239.7866	0.00
21/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	2692	1	3	1	0.00
21/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	2702	1	3	1	0.00
21/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	2682	1	3	1	0.00
21/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R203 On 05-February-15			Bond Future	6.52	107.3634	107.4308	107.3634	13,903.00
21/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2777	3	3	3	55.00
21/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	4299	4	4	4	0.00
21/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	4322	4	4	4	0.00
21/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	4276	4	4	4	0.00
21/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	1	0	0	0	0.00
21/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R203 On 07-May-15			Bond Future	6.52	104.9318	104.9981	104.9318	0.00
21/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1685	2	2	2	0.00
21/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1704	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1666	2	2	2	0.00
21/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	91	0	0	0	0.00
21/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	88	0	0	0	0.00
21/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	93	0	0	0	0.00
21/11/2014	R203 On 06-August-15			Bond Future	6.45	106.7482	106.8147	106.7482	0.00
21/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	965	1	1	1	0.00
21/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	978	1	1	1	0.00
21/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	991	1	1	1	0.00
21/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	398	0	0	0	0.00
21/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	391	0	0	0	0.00
21/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	404	0	0	0	0.00
21/11/2014	R204 On 05-February-15			Bond Future	6.83	104.9046	105.0160	104.9046	10,787.00
21/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4724	5	5	5	0.00
21/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4692	5	5	5	0.00
21/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4756	5	5	5	0.00
21/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R204 On 07-May-15			Bond Future	6.86	106.6004	106.7116	106.6004	0.00
21/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	2219	2	2	2	0.00
21/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	2272	2	2	2	0.00
21/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	2246	2	2	2	0.00
21/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	203	0	0	0	0.00
21/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	198	0	0	0	0.00
21/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	193	0	0	0	0.00
21/11/2014	R204 On 06-August-15			Bond Future	6.85	104.4067	104.5187	104.4067	0.00
21/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4634	5	5	5	0.00
21/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2888	3	3	3	0.00
21/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2937	3	3	3	0.00
21/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2913	3	3	3	0.00
21/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	57	0	0	0	699.00
21/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	242	0	0	0	0.00
21/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	246	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
21/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	237	0	0	0	0.00
21/11/2014	R207 On 05-February-15			Bond Future	7.06	101.0550	101.2957	101.0550	36,307.00
21/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	5733	5	6	5	0.00
21/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	5772	6	6	6	0.00
21/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	5695	5	6	5	0.00
21/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	1	0	0	0	0.00
21/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	1	0	0	0	0.00
21/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	1	0	0	0	0.00
21/11/2014	R207 On 07-May-15			Bond Future	7.10	102.6888	102.9314	102.6888	0.00
21/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	4492	4	4	4	0.00
21/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2737	3	3	3	66.00
21/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	4527	4	5	4	0.00
21/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	4457	4	4	4	0.00
21/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	71	0	0	0	0.00
21/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	68	0	0	0	0.00
21/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	279	0	0	0	0.00
21/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	73	0	0	0	0.00
21/11/2014	R207 On 06-August-15			Bond Future	7.11	100.8220	101.0679	100.8220	0.00
21/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2858	3	3	3	0.00
21/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2914	3	3	3	0.00
21/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2886	3	3	3	0.00
21/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	2123	2	2	2	70.00
21/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	527	1	1	1	0.00
21/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	518	1	1	1	0.00
21/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	510	1	1	1	0.00
21/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	819	1	1	1	0.00
21/11/2014	R208 On 05-February-15			Bond Future	7.24	99.7753	100.0542	99.7753	52,091.00
21/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	5794	6	6	6	0.00
21/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	5883	6	6	6	0.00
21/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	5838	6	6	6	0.00
21/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	4	0	0	0	0.00
21/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	3	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
21/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	3	0	0	0	0.00
21/11/2014	R208 On 07-May-15			Bond Future	7.28	97.9881	98.2695	97.9881	0.00
21/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	3533	3	4	3	0.00
21/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	3609	3	4	3	0.00
21/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	3571	3	4	3	0.00
21/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	294	0	0	0	0.00
21/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	280	0	0	0	0.00
21/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	287	0	0	0	0.00
21/11/2014	R208 On 06-August-15			Bond Future	7.30	99.6843	99.9696	99.6843	0.00
21/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	3675	3	4	3	0.00
21/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	3642	3	4	3	0.00
21/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	3709	3	4	3	0.00
21/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	6786	7	7	7	0.00
21/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	592	1	1	1	0.00
21/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	112	0	0	0	198.00
21/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	583	1	1	1	0.00
21/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	573	1	1	1	0.00
21/11/2014	R208 On 05-November-15			Bond Future	7.29	98.0956	98.3851	98.0956	0.00
21/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	5386	5	5	5	0.00
21/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	3039	3	3	3	0.00
21/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	3068	3	3	3	0.00
21/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	3011	3	3	3	0.00
21/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	385	0	0	0	2,200.00
21/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1062	1	1	1	0.00
21/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1048	1	1	1	0.00
21/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1076	1	1	1	0.00
21/11/2014	R209 On 05-February-15			Bond Future	8.37	81.2289	81.4025	81.2289	28,435.00
21/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	6941	7	7	7	0.00
21/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	6873	7	7	7	0.00
21/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	5195	5	5	5	0.00
21/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	6805	7	7	7	0.00
21/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	105	0	0	0	0.00
21/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	109	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
21/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	101	0	0	0	0.00
21/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	261	0	0	0	0.00
21/11/2014	R209 On 07-May-15			Bond Future	8.42	79.3938	79.5686	79.3938	0.00
21/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	5577	5	6	5	0.00
21/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	5520	5	6	5	0.00
21/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	5464	5	5	5	0.00
21/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	961	1	1	1	0.00
21/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	979	1	1	1	0.00
21/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	943	1	1	1	0.00
21/11/2014	R209 On 06-August-15			Bond Future	8.45	80.7684	80.9454	80.7684	0.00
21/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	10948	11	11	11	0.00
21/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	5956	6	6	6	0.00
21/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	6008	6	6	6	0.00
21/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	5905	6	6	6	0.00
21/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	1698	2	2	2	0.00
21/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	428	0	0	0	2,914.00
21/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	1676	2	2	2	0.00
21/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	1721	2	2	2	0.00
21/11/2014	R210 On 05-February-15			Bond Future	177.70	178.8112	177.6986	178.8112	628.00
21/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2709	4	3	4	0.00
21/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2689	4	3	4	0.00
21/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2699	4	3	4	0.00
21/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R210 On 07-May-15			Bond Future	178.51	179.6454	178.5111	179.6454	0.00
21/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1511	3	2	3	0.00
21/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1521	3	2	3	0.00
21/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1501	3	2	3	0.00
21/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R210 On 07-May-15	176.99	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
21/11/2014	R211 On 05-February-15			Bond Future	132.65	132.6506	132.6483	132.6506	1,120.00
21/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	352	0	0	0	0.00
21/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	342	0	0	0	0.00
21/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	362	0	0	0	0.00
21/11/2014	R211 On 07-May-15			Bond Future	134.81	134.8109	134.8060	134.8109	0.00
21/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	194	0	0	0	0.00
21/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	204	0	0	0	0.00
21/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	184	0	0	0	0.00
21/11/2014	R212 On 05-February-15			Bond Future	137.74	137.7366	137.7367	137.7366	14,864.00
21/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	253	0	0	0	0.00
21/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	273	0	0	0	0.00
21/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	263	0	0	0	0.00
21/11/2014	R212 On 07-May-15			Bond Future	139.98	139.9797	139.9772	139.9797	0.00
21/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
21/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	1023	1	1	1	0.00
21/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	1033	1	1	1	0.00
21/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	1013	1	1	1	0.00
21/11/2014	R213 On 05-February-15			Bond Future	8.23	92.0316	92.2867	92.0316	21,796.00
21/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	7825	8	8	8	0.00
21/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	7893	8	8	8	0.00
21/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	7756	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	57	0	0	0	0.00
21/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	54	0	0	0	0.00
21/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	59	0	0	0	0.00
21/11/2014	R213 On 07-May-15			Bond Future	8.28	89.9743	90.2317	89.9743	0.00
21/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	4749	5	5	5	0.00
21/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	4858	5	5	5	0.00
21/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	4804	5	5	5	0.00
21/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1110	1	1	1	0.00
21/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1090	1	1	1	0.00
21/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1132	1	1	1	0.00
21/11/2014	R213 On 06-August-15			Bond Future	8.31	91.5316	91.7926	91.5316	0.00
21/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	4062	4	4	4	0.00
21/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	4106	4	4	4	0.00
21/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	4018	4	4	4	0.00
21/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	2589	3	3	3	0.00
21/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	2623	3	3	3	0.00
21/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	2557	3	3	3	0.00
21/11/2014	R214 On 05-February-15			Bond Future	8.48	82.1313	82.2696	82.1313	6,869.00
21/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	8256	8	8	8	0.00
21/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	8187	8	8	8	0.00
21/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	8117	8	8	8	0.00
21/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	73	0	0	0	0.00
21/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	76	0	0	0	0.00
21/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	70	0	0	0	0.00
21/11/2014	R214 On 07-May-15			Bond Future	8.52	80.1672	80.3062	80.1672	0.00
21/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	6085	6	6	6	0.00
21/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	6145	6	6	6	0.00
21/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	6026	6	6	6	0.00
21/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	969	1	1	1	0.00
21/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	951	1	1	1	0.00
21/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	987	1	1	1	0.00
21/11/2014	R214 On 06-August-15			Bond Future	8.56	81.5547	81.6954	81.5547	0.00
21/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	4416	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
21/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	4463	4	4	4	0.00
21/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	4510	4	5	4	0.00
21/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	2880	3	3	3	0.00
21/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	2844	3	3	3	0.00
21/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	2809	3	3	3	0.00
21/11/2014	R248 On 05-February-15			Bond Future	8.54	106.0055	106.1842	106.0055	40,123.00
21/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	9781	10	10	10	0.00
21/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	9687	10	10	10	0.00
21/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	9874	10	10	10	0.00
21/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R248 On 07-May-15			Bond Future	8.59	103.2880	103.4674	103.2880	0.00
21/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	6882	7	7	7	0.00
21/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	6980	7	7	7	0.00
21/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	6784	7	7	7	0.00
21/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R248 On 06-August-15			Bond Future	8.63	105.0758	105.2574	105.0758	0.00
21/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	1236	1	1	1	0.00
21/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	1450	1	1	1	0.00
21/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	1343	1	1	1	0.00
21/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00