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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/11/2014 TO: 26/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	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
26/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	2025 On 05-February-15			Bond Future	119.02	119.2389	119.0188	119.2389	16.00
26/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	29	0	0	0	0.00
26/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	9	0	0	0	0.00
26/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	19	0	0	0	0.00
26/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2025 On 07-May-15			Bond Future	120.96	121.1906	120.9624	121.1906	0.00
26/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
26/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
26/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
26/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	38	0	0	0	0.00
26/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	48	0	0	0	0.00
26/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	28	0	0	0	0.00
26/11/2014	2030 On 05-February-15			Bond Future	8.14	98.2540	99.0488	98.2540	4,663.00
26/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	8782	8	9	8	0.00
26/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	8931	8	9	8	0.00
26/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	8856	8	9	8	0.00
26/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/11/2014	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
26/11/2014	2030 On 07-May-15			Bond Future	8.18	99.8550	100.6590	99.8550	0.00
26/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	4668	4	5	4	0.00
26/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	4590	4	5	4	0.00
26/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	4512	4	5	4	0.00
26/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2032 On 05-February-15			Bond Future	8.32	101.5283	102.3248	101.5283	15.00
26/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	1650	1	2	1	0.00
26/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	1562	1	2	1	0.00
26/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	1474	1	1	1	0.00
26/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2032 On 07-May-15			Bond Future	8.37	99.0263	99.8320	99.0263	0.00
26/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	1033	0	1	0	0.00
26/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	1208	0	1	0	0.00
26/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	1120	0	1	0	0.00
26/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2032 On 06-August-15			Bond Future	8.41	100.7569	101.5757	100.7569	0.00
26/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	864	0	1	0	0.00
26/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	777	0	1	0	0.00
26/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	690	0	1	0	0.00
26/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2037 On 05-February-15			Bond Future	8.47	99.7777	100.5530	99.7777	13,851.00
26/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	9480	9	9	9	0.00
26/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	9565	9	10	9	0.00
26/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	9395	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
26/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2037 On 07-May-15			Bond Future	8.52	101.4036	102.1877	101.4036	500.00
26/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	4483	4	4	4	0.00
26/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	4665	4	5	4	0.00
26/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	4574	4	5	4	0.00
26/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2037 On 06-August-15			Bond Future	8.56	98.9156	99.7123	98.9156	0.00
26/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	1843	1	2	1	0.00
26/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	1749	1	2	1	0.00
26/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	1938	1	2	1	0.00
26/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2038 On 05-February-15			Bond Future	127.10	127.1017	127.1017	127.1017	1,318.00
26/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	4092	4	4	4	0.00
26/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	4102	4	4	4	0.00
26/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	4112	4	4	4	0.00
26/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2038 On 07-May-15			Bond Future	129.18	129.1820	129.1774	129.1820	0.00
26/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	2187	2	2	2	0.00
26/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	2167	2	2	2	0.00
26/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	2177	2	2	2	0.00
26/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2044 On 05-February-15			Bond Future	8.58	101.1853	102.0267	101.1853	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
26/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	4451	4	4	4	0.00
26/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	4351	4	4	4	0.00
26/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	4251	3	4	3	0.00
26/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2044 On 07-May-15			Bond Future	8.63	102.8342	103.6853	102.8342	0.00
26/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	3724	3	4	3	0.00
26/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	3924	3	4	3	0.00
26/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	3824	3	4	3	0.00
26/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2044 On 06-August-15			Bond Future	8.67	100.2459	101.1108	100.2459	0.00
26/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	727	0	1	0	0.00
26/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	935	0	1	0	0.00
26/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	831	0	1	0	0.00
26/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2046 On 05-February-15			Bond Future	130.29	130.4383	130.2918	130.4383	5,569.00
26/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	6302	6	6	6	0.00
26/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	6282	6	6	6	0.00
26/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	6292	6	6	6	0.00
26/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2046 On 07-May-15			Bond Future	131.05	131.2027	131.0488	131.2027	0.00
26/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	4039	4	4	4	0.00
26/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	4049	4	4	4	0.00
26/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	4059	4	4	4	0.00
26/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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26/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2050 On 05-February-15			Bond Future	138.90	139.2497	138.9023	139.2497	2,640.00
26/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	8912	9	9	9	0.00
26/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	8892	9	9	9	0.00
26/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	8902	9	9	9	0.00
26/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2050 On 07-May-15			Bond Future	141.17	141.5285	141.1705	141.5285	0.00
26/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	6161	7	6	7	0.00
26/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	6181	7	6	7	0.00
26/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	6171	7	6	7	0.00
26/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	AL12 On 05-February-15			Index Future	545.59	541.5150	545.5920	541.5150	0.00
26/11/2014	AL12 On 07-May-15			Index Future	554.46	550.3290	554.4560	550.3290	0.00
26/11/2014	AL37 On 05-February-15			Index Future	454.27	452.5620	454.2690	452.5620	116.00
26/11/2014	AL37 On 07-May-15			Index Future	461.65	459.9280	461.6500	459.9280	0.00
26/11/2014	AL7T On 05-February-15			Index Future	541.54	536.8940	541.5360	536.8940	3.00

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26/11/2014	AL7T On 07-May-15			Index Future	550.33	545.6320	550.3340	545.6320	0.00
26/11/2014	ALBI On 05-February-15			Index Future	491.89	488.9790	491.8850	488.9790	654.00
26/11/2014	ALBI On 07-May-15			Index Future	499.88	496.9380	499.8770	496.9380	0.00
26/11/2014	ALBI On 06-August-15			Index Future	508.51	505.5210	508.5090	505.5210	0.00
26/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	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
26/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2014	EL28 On 05-February-15			Bond Future	125.06	125.1252	125.0576	125.1252	0.00
26/11/2014	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
26/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
26/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
26/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	932	1	1	1	0.00
26/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	952	1	1	1	0.00
26/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	942	1	1	1	0.00
26/11/2014	EL28 On 07-May-15			Bond Future	125.59	125.6617	125.5886	125.6617	0.00
26/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	579	1	1	1	0.00
26/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	589	1	1	1	0.00
26/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	599	1	1	1	0.00
26/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	ES33 On 05-February-15			Bond Future	9.29	86.7724	87.3849	86.7724	6,220.00
26/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	5328	5	5	5	0.00
26/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	5258	5	5	5	0.00
26/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	5188	5	5	5	0.00
26/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	ES33 On 07-May-15			Bond Future	9.36	84.3972	85.0165	84.3972	0.00
26/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	2833	2	3	2	0.00
26/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	2977	2	3	2	0.00
26/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	2905	2	3	2	0.00
26/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
26/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
26/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
26/11/2014	ES33 On 06-August-15			Bond Future	9.42	85.8722	86.5014	85.8722	0.00
26/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	1322	1	1	1	0.00
26/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	1396	1	1	1	0.00
26/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	1249	1	1	1	0.00
26/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
26/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
26/11/2014	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
26/11/2014	GOVI On 05-February-15			GOVI	489.58	486.9960	489.5780	486.9960	411.00
26/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	295880	27	30	27	0.00
26/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	295680	27	30	27	0.00
26/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	295780	27	30	27	0.00
26/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
26/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
26/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
26/11/2014	GOVI On 07-May-15			GOVI	497.53	494.9220	497.5330	494.9220	130.00
26/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	475430	45	48	45	0.00
26/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	475230	45	48	45	0.00
26/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	475330	45	48	45	0.00
26/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
26/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
26/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
26/11/2014	GOVI On 06-August-15			GOVI	506.13	503.4700	506.1250	503.4700	0.00
26/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	61150	3	6	3	0.00
26/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	61250	3	6	3	0.00
26/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	61350	3	6	3	0.00
26/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
26/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
26/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
26/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2014	IGOV On 05-February-15			Index Future	226.26	226.3500	226.2620	226.3500	1,093.00
26/11/2014	IGOV On 07-May-15			Index Future	229.96	230.0530	229.9560	230.0530	80.00
26/11/2014	IGOV On 06-August-15			Index Future	233.95	234.0440	233.9450	234.0440	0.00
26/11/2014	ILBI On 05-February-15			Index Future	613.07	613.3130	613.0650	613.3130	157.00
26/11/2014	ILBI On 07-May-15			Index Future	623.11	623.3670	623.1130	623.3670	0.00
26/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/11/2014	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
26/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
26/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.09	93.9000	93.9100	93.9000	0.00
26/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.11	93.8600	93.8900	93.8600	0.00
26/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.13	93.8300	93.8700	93.8300	2,850.00
26/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.18	93.7900	93.8200	93.7900	0.00
26/11/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.25	93.7100	93.7500	93.7100	0.00
26/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.27	93.6900	93.7300	93.6900	5,000.00
26/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.5700	93.6300	93.5700	0.00
26/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.50	93.4400	93.5000	93.4400	0.00
26/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.61	93.3300	93.3900	93.3300	0.00
26/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.72	93.2300	93.2800	93.2300	0.00
26/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.83	93.1100	93.1700	93.1100	0.00
26/11/2014	R023 On 05-February-15			Bond Future	7.44	104.6970	105.3313	104.6970	10,322.00
26/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	7545	7	8	7	0.00
26/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	7600	7	8	7	0.00
26/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	7490	7	7	7	0.00
26/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	3	0	0	0	0.00
26/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	3	0	0	0	0.00
26/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	3	0	0	0	0.00
26/11/2014	R023 On 07-May-15			Bond Future	7.48	102.4773	103.1181	102.4773	0.00
26/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	4264	4	4	4	0.00
26/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	4356	4	4	4	0.00
26/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	4310	4	4	4	0.00
26/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	434	1	0	1	0.00
26/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	425	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
26/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	444	1	0	1	0.00
26/11/2014	R023 On 06-August-15			Bond Future	7.50	104.2676	104.9186	104.2676	0.00
26/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	4901	4	5	4	0.00
26/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	8704	8	9	8	0.00
26/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	4944	4	5	4	0.00
26/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	4987	4	5	4	0.00
26/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	735	1	1	1	0.00
26/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	712	1	1	1	0.00
26/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	724	1	1	1	0.00
26/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	147	0	0	0	911.00
26/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
26/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1076	1	1	1	0.00
26/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1088	1	1	1	0.00
26/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1082	1	1	1	0.00
26/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	3	0	0	0	0.00
26/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	3	0	0	0	0.00
26/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	3	0	0	0	0.00
26/11/2014	R186 On 05-February-15			Bond Future	7.72	121.9805	122.8043	121.9805	44,684.00
26/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	8628	8	9	8	0.00
26/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	8706	8	9	8	0.00
26/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	10564	10	11	10	0.00
26/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	8550	8	9	8	0.00
26/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	6689	6	7	6	0.00
26/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	6305	6	6	6	0.00
26/11/2014	R186 On 05-February-15	8.00	Call	Bond Future	3118	3	3	3	0.00
26/11/2014	R186 On 05-February-15	8.05	Call	Bond Future	3435	3	3	3	0.00
26/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	30	0	0	0	0.00
26/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	8	0	0	0	9,600.00
26/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	29	0	0	0	0.00
26/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	27	0	0	0	0.00
26/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	96	0	0	0	0.00
26/11/2014	R186 On 05-February-15	8.00	Put	Bond Future	688	1	1	1	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2014	R186 On 05-February-15	8.05	Put	Bond Future	580	1	1	1	6,500.00
26/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	120	0	0	0	0.00
26/11/2014	R186 On 07-May-15			Bond Future	7.76	123.9674	124.8000	123.9674	1.00
26/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	5142	5	5	5	0.00
26/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	5204	5	5	5	0.00
26/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	5081	4	5	4	0.00
26/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1004	1	1	1	0.00
26/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1024	1	1	1	0.00
26/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1045	1	1	1	0.00
26/11/2014	R186 On 06-August-15			Bond Future	7.79	120.8320	121.6780	120.8320	0.00
26/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	4166	4	4	4	0.00
26/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	4215	4	4	4	0.00
26/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	4264	4	4	4	0.00
26/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	2437	3	2	3	0.00
26/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	2403	3	2	3	0.00
26/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	2471	3	2	3	0.00
26/11/2014	R186 On 05-November-15			Bond Future	7.79	123.0777	123.9377	123.0777	0.00
26/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	5847	5	6	5	0.00
26/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	5900	5	6	5	0.00
26/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	5953	5	6	5	0.00
26/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	10296	10	10	10	0.00
26/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	2184	3	2	3	0.00
26/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	812	1	1	1	2,600.00
26/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	2210	3	2	3	0.00
26/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	2157	2	2	2	0.00
26/11/2014	R197 On 05-February-15			Bond Future	288.91	288.9120	288.9105	288.9120	898.00
26/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	90	0	0	0	0.00
26/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	100	0	0	0	0.00
26/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	80	0	0	0	0.00
26/11/2014	R197 On 07-May-15			Bond Future	293.63	293.6402	293.6281	293.6402	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
26/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	382	0	0	0	0.00
26/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	372	0	0	0	0.00
26/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	362	0	0	0	0.00
26/11/2014	R202 On 05-February-15			Bond Future	237.32	237.3154	237.3154	237.3154	50,629.00
26/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	4325	4	4	4	0.00
26/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	4305	4	4	4	0.00
26/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	4315	4	4	4	0.00
26/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R202 On 07-May-15			Bond Future	241.19	241.1994	241.1905	241.1994	0.00
26/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	2691	3	3	3	0.00
26/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	2701	3	3	3	0.00
26/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	2681	3	3	3	0.00
26/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R203 On 05-February-15			Bond Future	6.50	107.2859	107.4858	107.2859	13,903.00
26/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2832	3	3	3	55.00
26/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	4354	4	4	4	0.00
26/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	4377	4	4	4	0.00
26/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	4331	4	4	4	0.00
26/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R203 On 07-May-15			Bond Future	6.49	104.8660	105.0653	104.8660	0.00
26/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1740	2	2	2	0.00
26/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1759	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
26/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1721	2	2	2	0.00
26/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	78	0	0	0	0.00
26/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	76	0	0	0	0.00
26/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	81	0	0	0	0.00
26/11/2014	R203 On 06-August-15			Bond Future	6.41	106.6984	106.9000	106.6984	0.00
26/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	1014	1	1	1	0.00
26/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	1028	1	1	1	0.00
26/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	1041	1	1	1	0.00
26/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	362	0	0	0	0.00
26/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	356	0	0	0	0.00
26/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	368	0	0	0	0.00
26/11/2014	R204 On 05-February-15			Bond Future	6.80	104.8353	105.1311	104.8353	10,467.00
26/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4839	5	5	5	0.00
26/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4807	5	5	5	0.00
26/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4871	5	5	5	0.00
26/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R204 On 07-May-15			Bond Future	6.82	106.5429	106.8396	106.5429	0.00
26/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	2317	2	2	2	0.00
26/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	2370	2	2	2	0.00
26/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	2344	2	2	2	0.00
26/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	173	0	0	0	0.00
26/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	168	0	0	0	0.00
26/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	164	0	0	0	0.00
26/11/2014	R204 On 06-August-15			Bond Future	6.80	104.3651	104.6659	104.3651	0.00
26/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4771	4	5	4	0.00
26/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	3003	3	3	3	0.00
26/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	3054	3	3	3	0.00
26/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	3029	3	3	3	0.00
26/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	47	0	0	0	699.00
26/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	211	0	0	0	0.00
26/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	215	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
26/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	207	0	0	0	0.00
26/11/2014	R207 On 05-February-15			Bond Future	7.01	101.0814	101.4989	101.0814	33,719.00
26/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	5936	6	6	6	0.00
26/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	5975	6	6	6	0.00
26/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	5898	5	6	5	0.00
26/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R207 On 07-May-15			Bond Future	7.04	102.7282	103.1486	102.7282	0.00
26/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	4692	4	5	4	0.00
26/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2903	3	3	3	66.00
26/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	4727	4	5	4	0.00
26/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	4656	4	5	4	0.00
26/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	54	0	0	0	0.00
26/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	52	0	0	0	0.00
26/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	228	0	0	0	0.00
26/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	55	0	0	0	0.00
26/11/2014	R207 On 06-August-15			Bond Future	7.05	100.8786	101.3054	100.8786	0.00
26/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	3024	3	3	3	0.00
26/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	3082	3	3	3	0.00
26/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	3053	3	3	3	0.00
26/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	2263	2	2	2	70.00
26/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	455	1	0	1	0.00
26/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	447	1	0	1	0.00
26/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	440	1	0	1	0.00
26/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	722	1	1	1	0.00
26/11/2014	R208 On 05-February-15			Bond Future	7.20	99.7820	100.2661	99.7820	52,091.00
26/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	6004	6	6	6	0.00
26/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	6093	6	6	6	0.00
26/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	6049	6	6	6	0.00
26/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	2	0	0	0	0.00
26/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	2	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
26/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	2	0	0	0	0.00
26/11/2014	R208 On 07-May-15			Bond Future	7.23	98.0070	98.4954	98.0070	0.00
26/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	3722	3	4	3	0.00
26/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	3799	3	4	3	0.00
26/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	3760	3	4	3	0.00
26/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	257	0	0	0	0.00
26/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	244	0	0	0	0.00
26/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	250	0	0	0	0.00
26/11/2014	R208 On 06-August-15			Bond Future	7.24	99.7195	100.2154	99.7195	0.00
26/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	3870	3	4	3	0.00
26/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	3835	3	4	3	0.00
26/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	3904	4	4	4	0.00
26/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	7013	7	7	7	0.00
26/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	540	1	1	1	0.00
26/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	93	0	0	0	198.00
26/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	531	1	1	1	0.00
26/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	522	1	1	1	0.00
26/11/2014	R208 On 05-November-15			Bond Future	7.22	98.1684	98.6722	98.1684	0.00
26/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	5622	5	6	5	0.00
26/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	3240	3	3	3	0.00
26/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	3269	3	3	3	0.00
26/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	3210	3	3	3	0.00
26/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	334	0	0	0	2,200.00
26/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	975	1	1	1	0.00
26/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	962	1	1	1	0.00
26/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	988	1	1	1	0.00
26/11/2014	R209 On 05-February-15			Bond Future	8.37	80.7813	81.4240	80.7813	28,435.00
26/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	6946	6	7	6	0.00
26/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	6878	6	7	6	0.00
26/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	5185	5	5	5	0.00
26/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	6809	6	7	6	0.00
26/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	88	0	0	0	0.00
26/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	92	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
26/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	85	0	0	0	0.00
26/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	229	0	0	0	0.00
26/11/2014	R209 On 07-May-15			Bond Future	8.41	78.9487	79.5990	78.9487	0.00
26/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	5569	5	6	5	0.00
26/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	5512	5	6	5	0.00
26/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	5456	5	5	5	0.00
26/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	923	1	1	1	0.00
26/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	940	1	1	1	0.00
26/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	905	1	1	1	0.00
26/11/2014	R209 On 06-August-15			Bond Future	8.45	80.3284	80.9892	80.3284	0.00
26/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	10971	10	11	10	0.00
26/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	5958	6	6	6	0.00
26/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	6010	6	6	6	0.00
26/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	5906	5	6	5	0.00
26/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	1656	2	2	2	0.00
26/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	407	0	0	0	2,914.00
26/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	1634	2	2	2	0.00
26/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	1679	2	2	2	0.00
26/11/2014	R210 On 05-February-15			Bond Future	177.69	177.7883	177.6871	177.7883	628.00
26/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2697	3	3	3	0.00
26/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2677	3	3	3	0.00
26/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2687	3	3	3	0.00
26/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R210 On 07-May-15			Bond Future	178.51	178.6202	178.5109	178.6202	0.00
26/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1511	2	2	2	0.00
26/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1521	2	2	2	0.00
26/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1501	2	2	2	0.00
26/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
26/11/2014	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
26/11/2014	R211 On 05-February-15			Bond Future	132.63	132.6345	132.6261	132.6345	1,120.00
26/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	374	0	0	0	0.00
26/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	364	0	0	0	0.00
26/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	384	0	0	0	0.00
26/11/2014	R211 On 07-May-15			Bond Future	134.79	134.8056	134.7922	134.8056	0.00
26/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	208	0	0	0	0.00
26/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	218	0	0	0	0.00
26/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	198	0	0	0	0.00
26/11/2014	R212 On 05-February-15			Bond Future	137.55	137.5469	137.5461	137.5469	14,864.00
26/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	444	0	0	0	0.00
26/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	464	0	0	0	0.00
26/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	454	0	0	0	0.00
26/11/2014	R212 On 07-May-15			Bond Future	139.79	139.7984	139.7925	139.7984	0.00
26/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
26/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	1207	1	1	1	0.00
26/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	1217	1	1	1	0.00
26/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	1197	1	1	1	0.00
26/11/2014	R213 On 05-February-15			Bond Future	8.19	91.8379	92.6019	91.8379	21,796.00
26/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	8121	7	8	7	0.00
26/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	8191	7	8	7	0.00
26/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	8052	7	8	7	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
26/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	38	0	0	0	0.00
26/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	37	0	0	0	0.00
26/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	40	0	0	0	0.00
26/11/2014	R213 On 07-May-15			Bond Future	8.24	89.7886	90.5617	89.7886	0.00
26/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	4987	4	5	4	0.00
26/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	5099	5	5	5	0.00
26/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	5043	4	5	4	0.00
26/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1020	1	1	1	0.00
26/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1000	1	1	1	0.00
26/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1040	1	1	1	0.00
26/11/2014	R213 On 06-August-15			Bond Future	8.27	91.3573	92.1429	91.3573	0.00
26/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	4234	4	4	4	0.00
26/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	4280	4	4	4	0.00
26/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	4188	4	4	4	0.00
26/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	2411	3	2	3	0.00
26/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	2443	3	2	3	0.00
26/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	2380	3	2	3	0.00
26/11/2014	R214 On 05-February-15			Bond Future	8.47	81.6173	82.3374	81.6173	7,459.00
26/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	8310	8	8	8	0.00
26/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	8240	8	8	8	0.00
26/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	8170	7	8	7	0.00
26/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	58	0	0	0	0.00
26/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	61	0	0	0	0.00
26/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	56	0	0	0	0.00
26/11/2014	R214 On 07-May-15			Bond Future	8.51	79.6547	80.3835	79.6547	0.00
26/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	6112	6	6	6	0.00
26/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	6172	6	6	6	0.00
26/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	6053	6	6	6	0.00
26/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	919	1	1	1	0.00
26/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	901	1	1	1	0.00
26/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	936	1	1	1	0.00
26/11/2014	R214 On 06-August-15			Bond Future	8.55	81.0464	81.7872	81.0464	0.00
26/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	4436	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
26/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	4483	4	4	4	0.00
26/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	4531	4	5	4	0.00
26/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	2808	3	3	3	0.00
26/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	2772	3	3	3	0.00
26/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	2738	3	3	3	0.00
26/11/2014	R248 On 05-February-15			Bond Future	8.56	105.0623	105.9873	105.0623	40,873.00
26/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	9584	9	10	9	0.00
26/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	9490	9	9	9	0.00
26/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	9677	9	10	9	0.00
26/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R248 On 07-May-15			Bond Future	8.61	102.3421	103.2782	102.3421	0.00
26/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	6693	6	7	6	0.00
26/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	6791	6	7	6	0.00
26/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	6595	6	7	6	0.00
26/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R248 On 06-August-15			Bond Future	8.64	104.1303	105.0817	104.1303	0.00
26/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	1060	0	1	0	0.00
26/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	1274	0	1	0	0.00
26/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	1167	0	1	0	0.00
26/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00