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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/11/2014 TO: 24/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	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
24/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	2025 On 05-February-15			Bond Future	119.24	119.2465	119.2386	119.2465	16.00
24/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	249	0	0	0	0.00
24/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	229	0	0	0	0.00
24/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	239	0	0	0	0.00
24/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2025 On 07-May-15			Bond Future	121.19	121.1861	121.1922	121.1861	0.00
24/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	202	0	0	0	0.00
24/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	182	0	0	0	0.00
24/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	192	0	0	0	0.00
24/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2030 On 05-February-15			Bond Future	8.19	98.6782	98.5938	98.6782	4,663.00
24/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	8327	8	8	8	0.00
24/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	8476	9	8	9	0.00
24/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	8401	8	8	8	0.00
24/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00

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24/11/2014	2030 On 07-May-15			Bond Future	8.24	100.2719	100.2018	100.2719	0.00
24/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	4211	4	4	4	0.00
24/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	4133	4	4	4	0.00
24/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	4054	4	4	4	0.00
24/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2032 On 05-February-15			Bond Future	8.36	102.1602	102.0252	102.1602	15.00
24/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	1350	1	1	1	0.00
24/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	1263	1	1	1	0.00
24/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	1175	1	1	1	0.00
24/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2032 On 07-May-15			Bond Future	8.41	99.6541	99.5326	99.6541	0.00
24/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	734	1	1	1	0.00
24/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	908	1	1	1	0.00
24/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	821	1	1	1	0.00
24/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2032 On 06-August-15			Bond Future	8.45	101.3785	101.2719	101.3785	0.00
24/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	560	1	1	1	0.00
24/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	473	1	0	1	0.00
24/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	386	0	0	0	0.00
24/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2037 On 05-February-15			Bond Future	8.48	100.6269	100.4268	100.6269	13,851.00
24/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	9354	10	9	10	0.00
24/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	9438	10	9	10	0.00
24/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	9269	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
24/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2037 On 07-May-15			Bond Future	8.53	102.2521	102.0647	102.2521	500.00
24/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	4360	5	4	5	0.00
24/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	4542	5	5	5	0.00
24/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	4451	5	4	5	0.00
24/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2037 On 06-August-15			Bond Future	8.57	99.7613	99.5880	99.7613	0.00
24/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	1719	2	2	2	0.00
24/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	1625	2	2	2	0.00
24/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	1813	2	2	2	0.00
24/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2038 On 05-February-15			Bond Future	127.10	126.9927	127.1012	126.9927	1,318.00
24/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	4091	4	4	4	0.00
24/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	4101	4	4	4	0.00
24/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	4111	4	4	4	0.00
24/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2038 On 07-May-15			Bond Future	129.18	129.0582	129.1834	129.0582	0.00
24/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	2193	2	2	2	0.00
24/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	2173	2	2	2	0.00
24/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	2183	2	2	2	0.00
24/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2044 On 05-February-15			Bond Future	8.58	102.3287	102.0555	102.3287	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
24/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	4480	5	4	5	0.00
24/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	4380	5	4	5	0.00
24/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	4279	5	4	5	0.00
24/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2044 On 07-May-15			Bond Future	8.63	103.9814	103.7199	103.9814	0.00
24/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	3758	4	4	4	0.00
24/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	3958	4	4	4	0.00
24/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	3859	4	4	4	0.00
24/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2044 On 06-August-15			Bond Future	8.67	101.3953	101.1468	101.3953	0.00
24/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	763	1	1	1	0.00
24/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	971	1	1	1	0.00
24/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	867	1	1	1	0.00
24/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2046 On 05-February-15			Bond Future	130.14	130.2993	130.1445	130.2993	5,489.00
24/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	6155	6	6	6	0.00
24/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	6135	6	6	6	0.00
24/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	6145	6	6	6	0.00
24/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2046 On 07-May-15			Bond Future	130.91	131.0482	130.9058	131.0482	0.00
24/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	3896	4	4	4	0.00
24/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	3906	4	4	4	0.00
24/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	3916	4	4	4	0.00
24/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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24/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2050 On 05-February-15			Bond Future	139.60	139.6068	139.5978	139.6068	2,640.00
24/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	9608	10	10	10	0.00
24/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	9588	10	10	10	0.00
24/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	9598	10	10	10	0.00
24/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2050 On 07-May-15			Bond Future	141.88	141.8775	141.8845	141.8775	0.00
24/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	6875	7	7	7	0.00
24/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	6895	7	7	7	0.00
24/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	6885	7	7	7	0.00
24/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	AL12 On 05-February-15			Index Future	544.06	544.8310	544.0640	544.8310	0.00
24/11/2014	AL12 On 07-May-15			Index Future	552.93	553.6260	552.9270	553.6260	0.00
24/11/2014	AL37 On 05-February-15			Index Future	453.24	453.5010	453.2400	453.5010	116.00
24/11/2014	AL37 On 07-May-15			Index Future	460.62	460.8210	460.6230	460.8210	0.00
24/11/2014	AL7T On 05-February-15			Index Future	538.21	538.6400	538.2060	538.6400	3.00

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24/11/2014	AL7T On 07-May-15			Index Future	546.97	547.3350	546.9740	547.3350	0.00
24/11/2014	ALBI On 05-February-15			Index Future	490.53	491.0260	490.5320	491.0260	654.00
24/11/2014	ALBI On 07-May-15			Index Future	498.52	498.9520	498.5230	498.9520	0.00
24/11/2014	ALBI On 06-August-15			Index Future	507.13	507.4890	507.1320	507.4890	0.00
24/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	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
24/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/11/2014	EL28 On 05-February-15			Bond Future	125.12	125.0591	125.1235	125.0591	0.00
24/11/2014	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
24/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
24/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
24/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	866	1	1	1	0.00
24/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	886	1	1	1	0.00
24/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	876	1	1	1	0.00
24/11/2014	EL28 On 07-May-15			Bond Future	125.66	125.5818	125.6619	125.5818	0.00
24/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	652	1	1	1	0.00
24/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	662	1	1	1	0.00
24/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	672	1	1	1	0.00
24/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	ES33 On 05-February-15			Bond Future	9.31	87.3509	87.1975	87.3509	6,220.00
24/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	5140	5	5	5	0.00
24/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	5070	5	5	5	0.00
24/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	5000	5	5	5	0.00
24/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	ES33 On 07-May-15			Bond Future	9.38	84.9729	84.8304	84.9729	0.00
24/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	2647	3	3	3	0.00
24/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	2791	3	3	3	0.00
24/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	2719	3	3	3	0.00
24/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
24/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
24/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
24/11/2014	ES33 On 06-August-15			Bond Future	9.45	86.4432	86.3126	86.4432	0.00
24/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	1134	1	1	1	0.00
24/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	1207	1	1	1	0.00
24/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	1060	1	1	1	0.00
24/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
24/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
24/11/2014	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
24/11/2014	GOVI On 05-February-15			GOVI	488.31	488.7430	488.3110	488.7430	411.00
24/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	283210	29	28	29	0.00
24/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	283010	29	28	29	0.00
24/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	283110	29	28	29	0.00
24/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
24/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
24/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
24/11/2014	GOVI On 07-May-15			GOVI	496.27	496.6320	496.2660	496.6320	130.00
24/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	462760	47	46	47	0.00
24/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	462560	47	46	47	0.00
24/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	462660	47	46	47	0.00
24/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
24/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
24/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
24/11/2014	GOVI On 06-August-15			GOVI	504.84	505.1290	504.8360	505.1290	0.00
24/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	48260	5	5	5	0.00
24/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	48360	5	5	5	0.00
24/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	48460	5	5	5	0.00
24/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
24/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
24/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
24/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/11/2014	IGOV On 05-February-15			Index Future	226.37	226.3920	226.3710	226.3920	1,093.00
24/11/2014	IGOV On 07-May-15			Index Future	230.08	230.0740	230.0770	230.0740	80.00
24/11/2014	IGOV On 06-August-15			Index Future	234.07	234.0370	234.0680	234.0370	0.00
24/11/2014	ILBI On 05-February-15			Index Future	613.37	613.3870	613.3730	613.3870	157.00
24/11/2014	ILBI On 07-May-15			Index Future	623.43	623.4520	623.4310	623.4520	0.00
24/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/11/2014	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
24/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
24/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.10	93.9100	93.9000	93.9100	0.00
24/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.14	93.8700	93.8600	93.8700	0.00
24/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.17	93.8400	93.8300	93.8400	2,850.00
24/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.21	93.8000	93.7900	93.8000	0.00
24/11/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.24	93.7800	93.7600	93.7800	0.00
24/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.31	93.7300	93.6900	93.7300	5,000.00
24/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.39	93.6100	93.6100	93.6100	0.00
24/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.55	93.5100	93.4500	93.5100	0.00
24/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.65	93.4100	93.3500	93.4100	0.00
24/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.76	93.3000	93.2400	93.3000	0.00
24/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.87	93.1800	93.1300	93.1800	0.00
24/11/2014	R023 On 05-February-15			Bond Future	7.51	105.0345	104.9417	105.0345	10,322.00
24/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	7158	7	7	7	0.00
24/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	7212	7	7	7	0.00
24/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	7103	7	7	7	0.00
24/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	5	0	0	0	0.00
24/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	6	0	0	0	0.00
24/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	6	0	0	0	0.00
24/11/2014	R023 On 07-May-15			Bond Future	7.54	102.8056	102.7274	102.8056	0.00
24/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3941	4	4	4	0.00
24/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	4031	4	4	4	0.00
24/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3986	4	4	4	0.00
24/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	501	0	1	0	0.00
24/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	490	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
24/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	512	1	1	1	0.00
24/11/2014	R023 On 06-August-15			Bond Future	7.56	104.5839	104.5218	104.5839	0.00
24/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	4581	5	5	5	0.00
24/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	8336	8	8	8	0.00
24/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	4623	5	5	5	0.00
24/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	4664	5	5	5	0.00
24/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	812	1	1	1	0.00
24/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	787	1	1	1	0.00
24/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	799	1	1	1	0.00
24/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	176	0	0	0	911.00
24/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
24/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1076	1	1	1	0.00
24/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1088	1	1	1	0.00
24/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1082	1	1	1	0.00
24/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	3	0	0	0	0.00
24/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	3	0	0	0	0.00
24/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	3	0	0	0	0.00
24/11/2014	R186 On 05-February-15			Bond Future	7.77	122.5116	122.3782	122.5116	44,684.00
24/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	8214	8	8	8	0.00
24/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	8291	8	8	8	0.00
24/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	10142	10	10	10	0.00
24/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	8137	8	8	8	0.00
24/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	5918	6	6	6	0.00
24/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	6295	6	6	6	0.00
24/11/2014	R186 On 05-February-15	8.00	Call	Bond Future	2834	3	3	3	0.00
24/11/2014	R186 On 05-February-15	8.05	Call	Bond Future	3136	3	3	3	0.00
24/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	43	0	0	0	0.00
24/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	12	0	0	0	9,600.00
24/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	41	0	0	0	0.00
24/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	39	0	0	0	0.00
24/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	128	0	0	0	0.00
24/11/2014	R186 On 05-February-15	8.00	Put	Bond Future	830	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
24/11/2014	R186 On 05-February-15	8.05	Put	Bond Future	707	1	1	1	6,500.00
24/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	159	0	0	0	0.00
24/11/2014	R186 On 07-May-15			Bond Future	7.81	124.4896	124.3733	124.4896	1.00
24/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	4814	5	5	5	0.00
24/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	4873	5	5	5	0.00
24/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	4754	5	5	5	0.00
24/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1100	1	1	1	0.00
24/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1123	1	1	1	0.00
24/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1145	1	1	1	0.00
24/11/2014	R186 On 06-August-15			Bond Future	7.84	121.3424	121.2448	121.3424	0.00
24/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3933	4	4	4	0.00
24/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3980	4	4	4	0.00
24/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	4028	4	4	4	0.00
24/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	2636	3	3	3	0.00
24/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	2601	3	3	3	0.00
24/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	2671	3	3	3	0.00
24/11/2014	R186 On 05-November-15			Bond Future	7.85	123.5505	123.5005	123.5505	0.00
24/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	5584	6	6	6	0.00
24/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	5636	6	6	6	0.00
24/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	5687	6	6	6	0.00
24/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	9943	10	10	10	0.00
24/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	2356	2	2	2	0.00
24/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	896	1	1	1	2,600.00
24/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	2384	2	2	2	0.00
24/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	2328	2	2	2	0.00
24/11/2014	R197 On 05-February-15			Bond Future	288.91	288.9352	288.9115	288.9352	898.00
24/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	88	0	0	0	0.00
24/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	98	0	0	0	0.00
24/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	78	0	0	0	0.00
24/11/2014	R197 On 07-May-15			Bond Future	293.64	293.6345	293.6441	293.6345	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
24/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	366	0	0	0	0.00
24/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	356	0	0	0	0.00
24/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	346	0	0	0	0.00
24/11/2014	R202 On 05-February-15			Bond Future	237.31	237.3322	237.3147	237.3322	50,593.00
24/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	4325	4	4	4	0.00
24/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	4305	4	4	4	0.00
24/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	4315	4	4	4	0.00
24/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R202 On 07-May-15			Bond Future	241.20	241.1922	241.2022	241.1922	0.00
24/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	2702	3	3	3	0.00
24/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	2712	3	3	3	0.00
24/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	2692	3	3	3	0.00
24/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R203 On 05-February-15			Bond Future	6.54	107.4308	107.3893	107.4308	13,903.00
24/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2735	3	3	3	55.00
24/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	4258	4	4	4	0.00
24/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	4281	4	4	4	0.00
24/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	4235	4	4	4	0.00
24/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	1	0	0	0	0.00
24/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R203 On 07-May-15			Bond Future	6.53	104.9981	104.9726	104.9981	0.00
24/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1660	2	2	2	0.00
24/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1679	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
24/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1641	2	2	2	0.00
24/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	92	0	0	0	0.00
24/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	89	0	0	0	0.00
24/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	94	0	0	0	0.00
24/11/2014	R203 On 06-August-15			Bond Future	6.46	106.8147	106.8065	106.8147	0.00
24/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	956	1	1	1	0.00
24/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	969	1	1	1	0.00
24/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	982	1	1	1	0.00
24/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	397	0	0	0	0.00
24/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	391	0	0	0	0.00
24/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	403	0	0	0	0.00
24/11/2014	R204 On 05-February-15			Bond Future	6.85	105.0160	104.9602	105.0160	10,787.00
24/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4668	5	5	5	0.00
24/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4636	5	5	5	0.00
24/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4700	5	5	5	0.00
24/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R204 On 07-May-15			Bond Future	6.87	106.7116	106.6713	106.7116	0.00
24/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	2181	2	2	2	0.00
24/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	2234	2	2	2	0.00
24/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	2207	2	2	2	0.00
24/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	205	0	0	0	0.00
24/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	200	0	0	0	0.00
24/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	195	0	0	0	0.00
24/11/2014	R204 On 06-August-15			Bond Future	6.86	104.5187	104.4955	104.5187	0.00
24/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4610	5	5	5	0.00
24/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2864	3	3	3	0.00
24/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2914	3	3	3	0.00
24/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2889	3	3	3	0.00
24/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	56	0	0	0	699.00
24/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	242	0	0	0	0.00
24/11/2014	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
24/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	237	0	0	0	0.00
24/11/2014	R207 On 05-February-15			Bond Future	7.08	101.2957	101.2300	101.2957	36,307.00
24/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	5668	6	6	6	0.00
24/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	5706	6	6	6	0.00
24/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	5629	6	6	6	0.00
24/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	1	0	0	0	0.00
24/11/2014	R207 On 07-May-15			Bond Future	7.11	102.9314	102.8807	102.9314	0.00
24/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	4441	4	4	4	0.00
24/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2689	3	3	3	66.00
24/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	4476	5	4	5	0.00
24/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	4406	4	4	4	0.00
24/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	71	0	0	0	0.00
24/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	68	0	0	0	0.00
24/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	281	0	0	0	0.00
24/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	73	0	0	0	0.00
24/11/2014	R207 On 06-August-15			Bond Future	7.12	101.0679	101.0335	101.0679	0.00
24/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2826	3	3	3	0.00
24/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2882	3	3	3	0.00
24/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2854	3	3	3	0.00
24/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	2093	2	2	2	70.00
24/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	529	1	1	1	0.00
24/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	520	1	1	1	0.00
24/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	511	1	1	1	0.00
24/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	824	1	1	1	0.00
24/11/2014	R208 On 05-February-15			Bond Future	7.26	100.0542	99.9789	100.0542	52,091.00
24/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	5718	6	6	6	0.00
24/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	5807	6	6	6	0.00
24/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	5763	6	6	6	0.00
24/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	3	0	0	0	0.00
24/11/2014	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
24/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	3	0	0	0	0.00
24/11/2014	R208 On 07-May-15			Bond Future	7.29	98.2695	98.2085	98.2695	0.00
24/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	3475	4	3	4	0.00
24/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	3550	4	4	4	0.00
24/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	3512	4	4	4	0.00
24/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	296	0	0	0	0.00
24/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	282	0	0	0	0.00
24/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	289	0	0	0	0.00
24/11/2014	R208 On 06-August-15			Bond Future	7.31	99.9696	99.9243	99.9696	0.00
24/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	3633	4	4	4	0.00
24/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	3599	4	4	4	0.00
24/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	3666	4	4	4	0.00
24/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	6740	7	7	7	0.00
24/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	595	1	1	1	0.00
24/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	112	0	0	0	198.00
24/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	585	1	1	1	0.00
24/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	576	1	1	1	0.00
24/11/2014	R208 On 05-November-15			Bond Future	7.29	98.3851	98.3788	98.3851	0.00
24/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	5376	5	5	5	0.00
24/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	3028	3	3	3	0.00
24/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	3056	3	3	3	0.00
24/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2999	3	3	3	0.00
24/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	381	0	0	0	2,200.00
24/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1056	1	1	1	0.00
24/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1043	1	1	1	0.00
24/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1070	1	1	1	0.00
24/11/2014	R209 On 05-February-15			Bond Future	8.39	81.4025	81.2365	81.4025	28,435.00
24/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	6774	7	7	7	0.00
24/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	6706	7	7	7	0.00
24/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	5031	5	5	5	0.00
24/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	6638	7	7	7	0.00
24/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	104	0	0	0	0.00
24/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	108	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
24/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	100	0	0	0	0.00
24/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	263	0	0	0	0.00
24/11/2014	R209 On 07-May-15			Bond Future	8.44	79.5686	79.4124	79.5686	0.00
24/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	5438	6	5	6	0.00
24/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	5382	6	5	6	0.00
24/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	5326	5	5	5	0.00
24/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	978	1	1	1	0.00
24/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	997	1	1	1	0.00
24/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	960	1	1	1	0.00
24/11/2014	R209 On 06-August-15			Bond Future	8.47	80.9454	80.8000	80.9454	0.00
24/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	10807	11	11	11	0.00
24/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	5836	6	6	6	0.00
24/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	5887	6	6	6	0.00
24/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	5785	6	6	6	0.00
24/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	1723	2	2	2	0.00
24/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	433	0	0	0	2,914.00
24/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	1700	2	2	2	0.00
24/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	1747	2	2	2	0.00
24/11/2014	R210 On 05-February-15			Bond Future	177.79	177.6986	177.7879	177.6986	628.00
24/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2798	3	3	3	0.00
24/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2778	3	3	3	0.00
24/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2788	3	3	3	0.00
24/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R210 On 07-May-15			Bond Future	178.62	178.5111	178.6226	178.5111	0.00
24/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1623	2	2	2	0.00
24/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1633	2	2	2	0.00
24/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1613	2	2	2	0.00
24/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
24/11/2014	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
24/11/2014	R211 On 05-February-15			Bond Future	132.64	132.6483	132.6369	132.6483	1,120.00
24/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	363	0	0	0	0.00
24/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	353	0	0	0	0.00
24/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	373	0	0	0	0.00
24/11/2014	R211 On 07-May-15			Bond Future	134.81	134.8060	134.8100	134.8060	0.00
24/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	190	0	0	0	0.00
24/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	200	0	0	0	0.00
24/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	180	0	0	0	0.00
24/11/2014	R212 On 05-February-15			Bond Future	137.55	137.7367	137.5467	137.7367	14,864.00
24/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	443	0	0	0	0.00
24/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	463	0	0	0	0.00
24/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	453	0	0	0	0.00
24/11/2014	R212 On 07-May-15			Bond Future	139.80	139.9772	139.8003	139.9772	0.00
24/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
24/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	1200	1	1	1	0.00
24/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	1210	1	1	1	0.00
24/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	1190	1	1	1	0.00
24/11/2014	R213 On 05-February-15			Bond Future	8.24	92.2867	92.2058	92.2867	21,796.00
24/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	7740	8	8	8	0.00
24/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	7809	8	8	8	0.00
24/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	7671	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
24/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	53	0	0	0	0.00
24/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	51	0	0	0	0.00
24/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	55	0	0	0	0.00
24/11/2014	R213 On 07-May-15			Bond Future	8.28	90.2317	90.1637	90.2317	0.00
24/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	4680	5	5	5	0.00
24/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	4789	5	5	5	0.00
24/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	4735	5	5	5	0.00
24/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1109	1	1	1	0.00
24/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1089	1	1	1	0.00
24/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1131	1	1	1	0.00
24/11/2014	R213 On 06-August-15			Bond Future	8.32	91.7926	91.7388	91.7926	0.00
24/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	4011	4	4	4	0.00
24/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	4056	4	4	4	0.00
24/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3967	4	4	4	0.00
24/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	2593	3	3	3	0.00
24/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	2626	3	3	3	0.00
24/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	2560	3	3	3	0.00
24/11/2014	R214 On 05-February-15			Bond Future	8.50	82.2696	82.0953	82.2696	6,869.00
24/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	8081	8	8	8	0.00
24/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	8011	8	8	8	0.00
24/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	7941	8	8	8	0.00
24/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	71	0	0	0	0.00
24/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	74	0	0	0	0.00
24/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	68	0	0	0	0.00
24/11/2014	R214 On 07-May-15			Bond Future	8.54	80.3062	80.1417	80.3062	0.00
24/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	5938	6	6	6	0.00
24/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	5997	6	6	6	0.00
24/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	5879	6	6	6	0.00
24/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	986	1	1	1	0.00
24/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	968	1	1	1	0.00
24/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1004	1	1	1	0.00
24/11/2014	R214 On 06-August-15			Bond Future	8.57	81.6954	81.5416	81.6954	0.00
24/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	4305	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
24/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	4351	4	4	4	0.00
24/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	4398	5	4	5	0.00
24/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	2923	3	3	3	0.00
24/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	2886	3	3	3	0.00
24/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	2851	3	3	3	0.00
24/11/2014	R248 On 05-February-15			Bond Future	8.57	106.1842	105.9026	106.1842	40,123.00
24/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	9499	10	9	10	0.00
24/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	9405	10	9	10	0.00
24/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	9593	10	10	10	0.00
24/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R248 On 07-May-15			Bond Future	8.61	103.4674	103.1975	103.4674	0.00
24/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	6612	7	7	7	0.00
24/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	6710	7	7	7	0.00
24/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	6514	7	7	7	0.00
24/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R248 On 06-August-15			Bond Future	8.65	105.2574	105.0004	105.2574	0.00
24/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	979	1	1	1	0.00
24/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	1193	1	1	1	0.00
24/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	1086	1	1	1	0.00
24/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00