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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/11/2014 TO: 27/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	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
27/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	2025 On 05-February-15			Bond Future	119.00	119.0188	119.0041	119.0188	16.00
27/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	14	0	0	0	0.00
27/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
27/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	4	0	0	0	0.00
27/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	6	0	0	0	0.00
27/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2025 On 07-May-15			Bond Future	120.95	120.9624	120.9461	120.9624	0.00
27/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
27/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
27/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
27/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	54	0	0	0	0.00
27/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	64	0	0	0	0.00
27/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	44	0	0	0	0.00
27/11/2014	2030 On 05-February-15			Bond Future	8.14	99.0488	99.0103	99.0488	4,663.00
27/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	8743	9	9	9	0.00
27/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	8892	9	9	9	0.00
27/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	8818	9	9	9	0.00
27/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/11/2014	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
27/11/2014	2030 On 07-May-15			Bond Future	8.19	100.6590	100.6189	100.6590	0.00
27/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	4628	5	5	5	0.00
27/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	4550	5	5	5	0.00
27/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	4471	5	4	5	0.00
27/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2032 On 05-February-15			Bond Future	8.34	102.3248	102.1467	102.3248	15.00
27/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	1472	2	1	2	0.00
27/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	1384	2	1	2	0.00
27/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	1296	1	1	1	0.00
27/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2032 On 07-May-15			Bond Future	8.39	99.8320	99.6498	99.8320	0.00
27/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	851	1	1	1	0.00
27/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	1025	1	1	1	0.00
27/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	938	1	1	1	0.00
27/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2032 On 06-August-15			Bond Future	8.43	101.5757	101.3893	101.5757	0.00
27/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	677	1	1	1	0.00
27/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	590	1	1	1	0.00
27/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	504	1	1	1	0.00
27/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2037 On 05-February-15			Bond Future	8.48	100.5530	100.4577	100.5530	13,851.00
27/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	9385	9	9	9	0.00
27/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	9469	10	9	10	0.00
27/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	9300	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
27/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2037 On 07-May-15			Bond Future	8.53	102.1877	102.0898	102.1877	500.00
27/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	4385	4	4	4	0.00
27/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	4567	5	5	5	0.00
27/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	4476	5	4	5	0.00
27/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2037 On 06-August-15			Bond Future	8.57	99.7123	99.6116	99.7123	0.00
27/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	1743	2	2	2	0.00
27/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	1648	2	2	2	0.00
27/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	1837	2	2	2	0.00
27/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2038 On 05-February-15			Bond Future	127.09	127.1017	127.0862	127.1017	1,318.00
27/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	4076	4	4	4	0.00
27/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	4086	4	4	4	0.00
27/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	4096	4	4	4	0.00
27/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2038 On 07-May-15			Bond Future	129.16	129.1774	129.1600	129.1774	0.00
27/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	2170	2	2	2	0.00
27/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	2150	2	2	2	0.00
27/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	2160	2	2	2	0.00
27/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2044 On 05-February-15			Bond Future	8.60	102.0267	101.8680	102.0267	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
27/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	4292	4	4	4	0.00
27/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	4192	4	4	4	0.00
27/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	4092	4	4	4	0.00
27/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2044 On 07-May-15			Bond Future	8.65	103.6853	103.5230	103.6853	0.00
27/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	3561	4	4	4	0.00
27/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	3762	4	4	4	0.00
27/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	3662	4	4	4	0.00
27/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2044 On 06-August-15			Bond Future	8.69	101.1108	100.9445	101.1108	0.00
27/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	560	1	1	1	0.00
27/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	769	1	1	1	0.00
27/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	665	1	1	1	0.00
27/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2046 On 05-February-15			Bond Future	130.42	130.2918	130.4229	130.2918	5,638.00
27/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	6433	6	6	6	0.00
27/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	6413	6	6	6	0.00
27/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	6423	6	6	6	0.00
27/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2046 On 07-May-15			Bond Future	131.18	131.0488	131.1805	131.0488	0.00
27/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	4170	4	4	4	0.00
27/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	4180	4	4	4	0.00
27/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	4190	4	4	4	0.00
27/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00

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27/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2050 On 05-February-15			Bond Future	139.06	138.9023	139.0589	138.9023	2,640.00
27/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	9069	9	9	9	0.00
27/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	9049	9	9	9	0.00
27/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	9059	9	9	9	0.00
27/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2050 On 07-May-15			Bond Future	141.33	141.1705	141.3280	141.1705	0.00
27/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	6318	6	6	6	0.00
27/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	6338	6	6	6	0.00
27/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	6328	6	6	6	0.00
27/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	AL12 On 05-February-15			Index Future	545.15	545.5920	545.1510	545.5920	0.00
27/11/2014	AL12 On 07-May-15			Index Future	554.00	554.4560	554.0020	554.4560	0.00
27/11/2014	AL37 On 05-February-15			Index Future	454.15	454.2690	454.1490	454.2690	116.00
27/11/2014	AL37 On 07-May-15			Index Future	461.52	461.6500	461.5230	461.6500	0.00
27/11/2014	AL7T On 05-February-15			Index Future	539.98	541.5360	539.9790	541.5360	3.00

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27/11/2014	AL7T On 07-May-15			Index Future	548.75	550.3340	548.7470	550.3340	0.00
27/11/2014	ALBI On 05-February-15			Index Future	491.50	491.8850	491.5030	491.8850	654.00
27/11/2014	ALBI On 07-May-15			Index Future	499.48	499.8770	499.4840	499.8770	0.00
27/11/2014	ALBI On 06-August-15			Index Future	508.10	508.5090	508.1040	508.5090	0.00
27/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	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
27/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2014	EL28 On 05-February-15			Bond Future	125.04	125.0576	125.0437	125.0576	0.00
27/11/2014	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
27/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
27/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
27/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	946	1	1	1	0.00
27/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	966	1	1	1	0.00
27/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	956	1	1	1	0.00
27/11/2014	EL28 On 07-May-15			Bond Future	125.57	125.5886	125.5729	125.5886	0.00
27/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	563	1	1	1	0.00
27/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	573	1	1	1	0.00
27/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	583	1	1	1	0.00
27/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	ES33 On 05-February-15			Bond Future	9.30	87.3849	87.2736	87.3849	6,220.00
27/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	5216	5	5	5	0.00
27/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	5146	5	5	5	0.00
27/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	5076	5	5	5	0.00
27/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	ES33 On 07-May-15			Bond Future	9.37	85.0165	84.9024	85.0165	0.00
27/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	2719	3	3	3	0.00
27/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	2863	3	3	3	0.00
27/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	2791	3	3	3	0.00
27/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
27/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
27/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
27/11/2014	ES33 On 06-August-15			Bond Future	9.44	86.5014	86.3844	86.5014	0.00
27/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	1205	1	1	1	0.00
27/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	1279	1	1	1	0.00
27/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	1132	1	1	1	0.00
27/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
27/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
27/11/2014	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
27/11/2014	GOVI On 05-February-15			GOVI	489.38	489.5780	489.3810	489.5780	411.00
27/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	293910	30	29	30	0.00
27/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	293710	30	29	30	0.00
27/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	293810	30	29	30	0.00
27/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
27/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
27/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
27/11/2014	GOVI On 07-May-15			GOVI	497.33	497.5330	497.3270	497.5330	130.00
27/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	473370	48	47	48	0.00
27/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	473170	48	47	48	0.00
27/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	473270	48	47	48	0.00
27/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
27/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
27/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
27/11/2014	GOVI On 06-August-15			GOVI	505.91	506.1250	505.9110	506.1250	0.00
27/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	59010	6	6	6	0.00
27/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	59110	6	6	6	0.00
27/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	59210	6	6	6	0.00
27/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
27/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
27/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
27/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/11/2014	IGOV On 05-February-15			Index Future	226.29	226.2620	226.2890	226.2620	1,093.00
27/11/2014	IGOV On 07-May-15			Index Future	229.98	229.9560	229.9810	229.9560	80.00
27/11/2014	IGOV On 06-August-15			Index Future	233.97	233.9450	233.9690	233.9450	0.00
27/11/2014	ILBI On 05-February-15			Index Future	613.06	613.0650	613.0640	613.0650	157.00
27/11/2014	ILBI On 07-May-15			Index Future	623.11	623.1130	623.1100	623.1130	0.00
27/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/11/2014	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
27/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
27/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	0.00
27/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.11	93.8900	93.8900	93.8900	0.00
27/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.14	93.8700	93.8600	93.8700	2,850.00
27/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.18	93.8200	93.8200	93.8200	0.00
27/11/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.24	93.7500	93.7600	93.7500	0.00
27/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.26	93.7300	93.7400	93.7300	5,000.00
27/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
27/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.50	93.5000	93.5000	93.5000	0.00
27/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.61	93.3900	93.3900	93.3900	0.00
27/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.71	93.2800	93.2900	93.2800	0.00
27/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.83	93.1700	93.1700	93.1700	0.00
27/11/2014	R023 On 05-February-15			Bond Future	7.44	105.3313	105.3350	105.3313	10,322.00
27/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	7548	8	8	8	0.00
27/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	7603	8	8	8	0.00
27/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	7494	7	7	7	0.00
27/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	3	0	0	0	0.00
27/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	3	0	0	0	0.00
27/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	3	0	0	0	0.00
27/11/2014	R023 On 07-May-15			Bond Future	7.48	103.1181	103.1206	103.1181	0.00
27/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	4262	4	4	4	0.00
27/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	4355	4	4	4	0.00
27/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	4308	4	4	4	0.00
27/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	430	0	0	0	0.00
27/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	421	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
27/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	440	0	0	0	0.00
27/11/2014	R023 On 06-August-15			Bond Future	7.49	104.9186	104.9200	104.9186	0.00
27/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	4899	5	5	5	0.00
27/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	8704	9	9	9	0.00
27/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	4942	5	5	5	0.00
27/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	4985	5	5	5	0.00
27/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	732	1	1	1	0.00
27/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	709	1	1	1	0.00
27/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	720	1	1	1	0.00
27/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	145	0	0	0	911.00
27/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
27/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1076	1	1	1	0.00
27/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1087	1	1	1	0.00
27/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1082	1	1	1	0.00
27/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	3	0	0	0	0.00
27/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	3	0	0	0	0.00
27/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	3	0	0	0	0.00
27/11/2014	R186 On 05-February-15			Bond Future	7.72	122.8043	122.8093	122.8043	44,684.00
27/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	8631	9	9	9	0.00
27/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	8709	9	9	9	0.00
27/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	10569	11	11	11	0.00
27/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	8553	9	9	9	0.00
27/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	6306	6	6	6	0.00
27/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	6690	7	7	7	0.00
27/11/2014	R186 On 05-February-15	8.00	Call	Bond Future	3112	3	3	3	0.00
27/11/2014	R186 On 05-February-15	8.05	Call	Bond Future	3430	3	3	3	0.00
27/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	29	0	0	0	0.00
27/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	7	0	0	0	9,600.00
27/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	27	0	0	0	0.00
27/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	26	0	0	0	0.00
27/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	92	0	0	0	0.00
27/11/2014	R186 On 05-February-15	8.00	Put	Bond Future	677	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
27/11/2014	R186 On 05-February-15	8.05	Put	Bond Future	570	1	1	1	6,500.00
27/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	116	0	0	0	0.00
27/11/2014	R186 On 07-May-15			Bond Future	7.76	124.8000	124.8038	124.8000	1.00
27/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	5139	5	5	5	0.00
27/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	5200	5	5	5	0.00
27/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	5077	5	5	5	0.00
27/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	996	1	1	1	0.00
27/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1017	1	1	1	0.00
27/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1038	1	1	1	0.00
27/11/2014	R186 On 06-August-15			Bond Future	7.79	121.6780	121.6804	121.6780	0.00
27/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	4161	4	4	4	0.00
27/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	4210	4	4	4	0.00
27/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	4260	4	4	4	0.00
27/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	2430	2	2	2	0.00
27/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	2396	2	2	2	0.00
27/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	2464	2	2	2	0.00
27/11/2014	R186 On 05-November-15			Bond Future	7.79	123.9377	123.9396	123.9377	0.00
27/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	5843	6	6	6	0.00
27/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	5896	6	6	6	0.00
27/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	5950	6	6	6	0.00
27/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	10294	10	10	10	0.00
27/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	2178	2	2	2	0.00
27/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	808	1	1	1	2,600.00
27/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	2205	2	2	2	0.00
27/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	2152	2	2	2	0.00
27/11/2014	R197 On 05-February-15			Bond Future	288.88	288.9105	288.8751	288.9105	898.00
27/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	125	0	0	0	0.00
27/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	135	0	0	0	0.00
27/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	115	0	0	0	0.00
27/11/2014	R197 On 07-May-15			Bond Future	293.59	293.6281	293.5886	293.6281	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
27/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	421	0	0	0	0.00
27/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	411	0	0	0	0.00
27/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	401	0	0	0	0.00
27/11/2014	R202 On 05-February-15			Bond Future	237.29	237.3154	237.2866	237.3154	50,629.00
27/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	4297	4	4	4	0.00
27/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	4277	4	4	4	0.00
27/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	4287	4	4	4	0.00
27/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R202 On 07-May-15			Bond Future	241.16	241.1905	241.1583	241.1905	0.00
27/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	2658	3	3	3	0.00
27/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	2668	3	3	3	0.00
27/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	2648	3	3	3	0.00
27/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R203 On 05-February-15			Bond Future	6.50	107.4858	107.4738	107.4858	13,903.00
27/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2820	3	3	3	55.00
27/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	4342	4	4	4	0.00
27/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	4365	4	4	4	0.00
27/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	4319	4	4	4	0.00
27/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R203 On 07-May-15			Bond Future	6.49	105.0653	105.0518	105.0653	0.00
27/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1727	2	2	2	0.00
27/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1747	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
27/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1708	2	2	2	0.00
27/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	79	0	0	0	0.00
27/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	77	0	0	0	0.00
27/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	82	0	0	0	0.00
27/11/2014	R203 On 06-August-15			Bond Future	6.42	106.9000	106.8852	106.9000	0.00
27/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	1003	1	1	1	0.00
27/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	1017	1	1	1	0.00
27/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	1030	1	1	1	0.00
27/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	366	0	0	0	0.00
27/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	360	0	0	0	0.00
27/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	372	0	0	0	0.00
27/11/2014	R204 On 05-February-15			Bond Future	6.80	105.1311	105.1146	105.1311	10,267.00
27/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4822	5	5	5	0.00
27/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4790	5	5	5	0.00
27/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4855	5	5	5	0.00
27/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R204 On 07-May-15			Bond Future	6.82	106.8396	106.8217	106.8396	0.00
27/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	2300	2	2	2	0.00
27/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	2354	2	2	2	0.00
27/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	2327	2	2	2	0.00
27/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	174	0	0	0	0.00
27/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	169	0	0	0	0.00
27/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	165	0	0	0	0.00
27/11/2014	R204 On 06-August-15			Bond Future	6.81	104.6659	104.6466	104.6659	0.00
27/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4752	5	5	5	0.00
27/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2986	3	3	3	0.00
27/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	3036	3	3	3	0.00
27/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	3011	3	3	3	0.00
27/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	47	0	0	0	699.00
27/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	212	0	0	0	0.00
27/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	216	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
27/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	208	0	0	0	0.00
27/11/2014	R207 On 05-February-15			Bond Future	7.01	101.4989	101.4793	101.4989	33,719.00
27/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	5917	6	6	6	0.00
27/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	5955	6	6	6	0.00
27/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	5878	6	6	6	0.00
27/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R207 On 07-May-15			Bond Future	7.05	103.1486	103.1276	103.1486	0.00
27/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	4671	5	5	5	0.00
27/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2883	3	3	3	66.00
27/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	4707	5	5	5	0.00
27/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	4635	5	5	5	0.00
27/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	54	0	0	0	0.00
27/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	52	0	0	0	0.00
27/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	229	0	0	0	0.00
27/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	55	0	0	0	0.00
27/11/2014	R207 On 06-August-15			Bond Future	7.05	101.3054	101.2829	101.3054	0.00
27/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	3005	3	3	3	0.00
27/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	3062	3	3	3	0.00
27/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	3033	3	3	3	0.00
27/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	2245	2	2	2	70.00
27/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	458	0	0	0	0.00
27/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	450	0	0	0	0.00
27/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	442	0	0	0	0.00
27/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	727	1	1	1	0.00
27/11/2014	R208 On 05-February-15			Bond Future	7.21	100.2661	100.2187	100.2661	52,091.00
27/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	5957	6	6	6	0.00
27/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	6046	6	6	6	0.00
27/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	6001	6	6	6	0.00
27/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	2	0	0	0	0.00
27/11/2014	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
27/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	2	0	0	0	0.00
27/11/2014	R208 On 07-May-15			Bond Future	7.24	98.4954	98.4461	98.4954	0.00
27/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	3677	4	4	4	0.00
27/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	3754	4	4	4	0.00
27/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	3716	4	4	4	0.00
27/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	262	0	0	0	0.00
27/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	249	0	0	0	0.00
27/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	255	0	0	0	0.00
27/11/2014	R208 On 06-August-15			Bond Future	7.25	100.2154	100.1642	100.2154	0.00
27/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	3827	4	4	4	0.00
27/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	3793	4	4	4	0.00
27/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	3861	4	4	4	0.00
27/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	6963	7	7	7	0.00
27/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	549	1	1	1	0.00
27/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	95	0	0	0	198.00
27/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	539	1	1	1	0.00
27/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	530	1	1	1	0.00
27/11/2014	R208 On 05-November-15			Bond Future	7.23	98.6722	98.6195	98.6722	0.00
27/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	5575	6	6	6	0.00
27/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	3201	3	3	3	0.00
27/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	3230	3	3	3	0.00
27/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	3171	3	3	3	0.00
27/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	340	0	0	0	2,200.00
27/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	989	1	1	1	0.00
27/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	976	1	1	1	0.00
27/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1002	1	1	1	0.00
27/11/2014	R209 On 05-February-15			Bond Future	8.38	81.4240	81.3025	81.4240	28,435.00
27/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	6827	7	7	7	0.00
27/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	6759	7	7	7	0.00
27/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	5071	5	5	5	0.00
27/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	6691	7	7	7	0.00
27/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	91	0	0	0	0.00
27/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	95	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
27/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	88	0	0	0	0.00
27/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	237	0	0	0	0.00
27/11/2014	R209 On 07-May-15			Bond Future	8.43	79.5990	79.4746	79.5990	0.00
27/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	5467	6	5	6	0.00
27/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	5410	6	5	6	0.00
27/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	5354	5	5	5	0.00
27/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	945	1	1	1	0.00
27/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	963	1	1	1	0.00
27/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	927	1	1	1	0.00
27/11/2014	R209 On 06-August-15			Bond Future	8.46	80.9892	80.8619	80.9892	0.00
27/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	10853	11	11	11	0.00
27/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	5862	6	6	6	0.00
27/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	5913	6	6	6	0.00
27/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	5810	6	6	6	0.00
27/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	1687	2	2	2	0.00
27/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	416	0	0	0	2,914.00
27/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	1664	2	2	2	0.00
27/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	1710	2	2	2	0.00
27/11/2014	R210 On 05-February-15			Bond Future	177.67	177.6871	177.6655	177.6871	628.00
27/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2675	3	3	3	0.00
27/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2655	3	3	3	0.00
27/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2665	3	3	3	0.00
27/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R210 On 07-May-15			Bond Future	178.49	178.5109	178.4867	178.5109	0.00
27/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1487	2	1	2	0.00
27/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1497	2	1	2	0.00
27/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1477	2	1	2	0.00
27/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
27/11/2014	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
27/11/2014	R211 On 05-February-15			Bond Future	132.61	132.6261	132.6071	132.6261	1,120.00
27/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	393	0	0	0	0.00
27/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	383	0	0	0	0.00
27/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	403	0	0	0	0.00
27/11/2014	R211 On 07-May-15			Bond Future	134.77	134.7922	134.7712	134.7922	0.00
27/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	229	0	0	0	0.00
27/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	239	0	0	0	0.00
27/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	219	0	0	0	0.00
27/11/2014	R212 On 05-February-15			Bond Future	137.53	137.5461	137.5290	137.5461	14,864.00
27/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	461	0	0	0	0.00
27/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	481	0	0	0	0.00
27/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	471	0	0	0	0.00
27/11/2014	R212 On 07-May-15			Bond Future	139.77	139.7925	139.7734	139.7925	0.00
27/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
27/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	1227	1	1	1	0.00
27/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	1237	1	1	1	0.00
27/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	1217	1	1	1	0.00
27/11/2014	R213 On 05-February-15			Bond Future	8.20	92.6019	92.5234	92.6019	21,796.00
27/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	8043	8	8	8	0.00
27/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	8113	8	8	8	0.00
27/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	7973	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
27/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	39	0	0	0	0.00
27/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	37	0	0	0	0.00
27/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	40	0	0	0	0.00
27/11/2014	R213 On 07-May-15			Bond Future	8.25	90.5617	90.4809	90.5617	0.00
27/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	4921	5	5	5	0.00
27/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	5032	5	5	5	0.00
27/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	4976	5	5	5	0.00
27/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1034	1	1	1	0.00
27/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1014	1	1	1	0.00
27/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1054	1	1	1	0.00
27/11/2014	R213 On 06-August-15			Bond Future	8.28	92.1429	92.0598	92.1429	0.00
27/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	4177	4	4	4	0.00
27/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	4223	4	4	4	0.00
27/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	4132	4	4	4	0.00
27/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	2438	2	2	2	0.00
27/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	2470	2	2	2	0.00
27/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	2406	2	2	2	0.00
27/11/2014	R214 On 05-February-15			Bond Future	8.49	82.3374	82.2096	82.3374	7,459.00
27/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	8184	8	8	8	0.00
27/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	8114	8	8	8	0.00
27/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	8044	8	8	8	0.00
27/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	60	0	0	0	0.00
27/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	62	0	0	0	0.00
27/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	57	0	0	0	0.00
27/11/2014	R214 On 07-May-15			Bond Future	8.53	80.3835	80.2528	80.3835	0.00
27/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	6004	6	6	6	0.00
27/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	6063	6	6	6	0.00
27/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	5945	6	6	6	0.00
27/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	940	1	1	1	0.00
27/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	923	1	1	1	0.00
27/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	958	1	1	1	0.00
27/11/2014	R214 On 06-August-15			Bond Future	8.56	81.7872	81.6533	81.7872	0.00
27/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	4350	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
27/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	4396	4	4	4	0.00
27/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	4444	5	4	5	0.00
27/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	2856	3	3	3	0.00
27/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	2820	3	3	3	0.00
27/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	2784	3	3	3	0.00
27/11/2014	R248 On 05-February-15			Bond Future	8.58	105.9873	105.8234	105.9873	40,873.00
27/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	9420	10	9	10	0.00
27/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	9326	9	9	9	0.00
27/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	9513	10	10	10	0.00
27/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R248 On 07-May-15			Bond Future	8.62	103.2782	103.1107	103.2782	0.00
27/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	6526	7	7	7	0.00
27/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	6623	7	7	7	0.00
27/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	6428	7	6	7	0.00
27/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R248 On 06-August-15			Bond Future	8.66	105.0817	104.9101	105.0817	0.00
27/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	888	1	1	1	0.00
27/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	1103	1	1	1	0.00
27/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	996	1	1	1	0.00
27/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00