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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	1386 On 28-February-31			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
17/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	2025 On 05-February-15			Bond Future	119.08	118.9123	119.0799	118.9123	16.00
17/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	90	0	90	0	0.00
17/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	70	0	70	0	0.00
17/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	80	0	80	0	0.00
17/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2025 On 07-May-15			Bond Future	121.03	120.8678	121.0294	120.8678	0.00
17/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	39	0	39	0	0.00
17/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	19	0	19	0	0.00
17/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	29	0	29	0	0.00
17/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2030 On 05-February-15			Bond Future	8.32	97.3891	8.3177	97.3891	4,658.00
17/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	7258	7	7258	7	0.00
17/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	7407	7	7407	7	0.00
17/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	7332	7	7332	7	0.00
17/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2030 On 07-May-15			Bond Future	8.37	98.9798	8.3704	98.9798	0.00
17/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	3120	3	3120	3	0.00
17/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	3041	3	3041	3	0.00
17/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	2963	3	2963	3	0.00
17/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2032 On 05-February-15			Bond Future	8.49	100.7911	8.4855	100.7911	11.00
17/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	215	0	215	0	0.00
17/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	127	0	127	0	0.00
17/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	39	0	39	0	0.00
17/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00

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17/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2032 On 07-May-15			Bond Future	8.54	98.2807	8.5388	98.2807	0.00
17/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
17/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
17/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
17/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	338	0	338	0	0.00
17/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	251	0	251	0	0.00
17/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	425	1	425	1	0.00
17/11/2014	2032 On 06-August-15			Bond Future	8.58	99.9819	8.5836	99.9819	0.00
17/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
17/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
17/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
17/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	721	1	721	1	0.00
17/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	635	1	635	1	0.00
17/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	808	1	808	1	0.00
17/11/2014	2037 On 05-February-15			Bond Future	8.60	99.1690	8.6023	99.1690	13,849.00
17/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	8154	8	8154	8	0.00
17/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	8239	8	8239	8	0.00
17/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	8070	8	8070	8	0.00
17/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2037 On 07-May-15			Bond Future	8.66	100.7888	8.6552	100.7888	500.00
17/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	3136	3	3136	3	0.00
17/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	3318	3	3318	3	0.00
17/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	3227	3	3227	3	0.00
17/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2037 On 06-August-15			Bond Future	8.70	98.2734	8.7016	98.2734	0.00
17/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	458	0	458	0	0.00
17/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	364	0	364	0	0.00
17/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	552	0	552	0	0.00

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17/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2038 On 05-February-15			Bond Future	126.87	126.4049	126.8734	126.4049	1,318.00
17/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3863	3	3863	3	0.00
17/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3873	3	3873	3	0.00
17/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3883	3	3883	3	0.00
17/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2038 On 07-May-15			Bond Future	128.95	128.4838	128.9502	128.4838	0.00
17/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1960	1	1960	1	0.00
17/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1940	1	1940	1	0.00
17/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1950	1	1950	1	0.00
17/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2044 On 05-February-15			Bond Future	8.69	100.7973	8.6908	100.7973	5,842.00
17/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	3285	3	3285	3	0.00
17/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	3185	3	3185	3	0.00
17/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	3085	3	3085	3	0.00
17/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2044 On 07-May-15			Bond Future	8.74	102.4437	8.7421	102.4437	0.00
17/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	2539	2	2539	2	0.00
17/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	2739	3	2739	3	0.00
17/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	2639	3	2639	3	0.00
17/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2044 On 06-August-15			Bond Future	8.79	99.8317	8.7875	99.8317	0.00
17/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
17/11/2014	2044 On 06-August-15	8.76	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
17/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
17/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	389	0	389	0	0.00
17/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	285	0	285	0	0.00
17/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	494	1	494	1	0.00
17/11/2014	2046 On 05-February-15			Bond Future	129.56	128.6905	129.5646	128.6905	5,489.00
17/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	5575	5	5575	5	0.00
17/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	5555	5	5555	5	0.00
17/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	5565	5	5565	5	0.00
17/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2046 On 07-May-15			Bond Future	130.31	129.4357	130.3149	129.4357	0.00
17/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	3305	2	3305	2	0.00
17/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	3315	2	3315	2	0.00
17/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	3325	2	3325	2	0.00
17/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2050 On 05-February-15			Bond Future	139.25	139.2517	139.2548	139.2517	2,640.00
17/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	9265	9	9265	9	0.00
17/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	9245	9	9245	9	0.00
17/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	9255	9	9255	9	0.00
17/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2050 On 07-May-15			Bond Future	141.53	141.5414	141.5344	141.5414	0.00
17/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	6524	7	6524	7	0.00
17/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	6544	7	6544	7	0.00
17/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	6534	7	6534	7	0.00
17/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	AL12 On 05-February-15			Index Future	538.15	537.5170	538.1500	537.5170	0.00
17/11/2014	AL12 On 07-May-15			Index Future	546.89	546.2900	546.8890	546.2900	0.00
17/11/2014	AL37 On 05-February-15			Index Future	450.77	450.0630	450.7730	450.0630	116.00
17/11/2014	AL37 On 07-May-15			Index Future	458.09	457.4080	458.0930	457.4080	0.00
17/11/2014	AL7T On 05-February-15			Index Future	533.65	532.5300	533.6530	532.5300	3.00
17/11/2014	AL7T On 07-May-15			Index Future	542.32	541.2210	542.3190	541.2210	0.00
17/11/2014	ALBI On 05-February-15			Index Future	486.51	485.8620	486.5130	485.8620	654.00
17/11/2014	ALBI On 07-May-15			Index Future	494.41	493.7910	494.4140	493.7910	0.00
17/11/2014	ALBI On 06-August-15			Index Future	502.88	502.2430	502.8770	502.2430	0.00
17/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2014	EL28 On 05-February-15			Bond Future	124.98	125.1167	124.9780	125.1167	0.00
17/11/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
17/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
17/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
17/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1012	1	1012	1	0.00
17/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1032	1	1032	1	0.00
17/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1022	1	1022	1	0.00
17/11/2014	EL28 On 07-May-15			Bond Future	125.51	125.6626	125.5124	125.6626	0.00
17/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	502	1	502	1	0.00
17/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	512	1	512	1	0.00
17/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	522	1	522	1	0.00
17/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	ES33 On 05-February-15			Bond Future	9.42	86.2745	9.4240	86.2745	6,220.00
17/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4266	4	4266	4	0.00
17/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4196	4	4196	4	0.00
17/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	4126	4	4126	4	0.00
17/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	ES33 On 05-February-15	10.01	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
17/11/2014	ES33 On 07-May-15			Bond Future	9.50	83.8943	9.5014	83.8943	0.00
17/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1753	2	1753	2	0.00
17/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1898	2	1898	2	0.00
17/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1826	2	1826	2	0.00
17/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
17/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
17/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
17/11/2014	ES33 On 06-August-15			Bond Future	9.57	85.3465	9.5712	85.3465	0.00
17/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	212	0	212	0	0.00
17/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	285	0	285	0	0.00
17/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	138	0	138	0	0.00
17/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
17/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
17/11/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
17/11/2014	GOVI On 05-February-15			GOVI	484.55	483.8800	484.5520	483.8800	409.00
17/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	245620	24	245620	24	0.00
17/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	245420	24	245420	24	0.00
17/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	245520	24	245520	24	0.00
17/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
17/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
17/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
17/11/2014	GOVI On 07-May-15			GOVI	492.42	491.7770	492.4210	491.7770	130.00
17/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	424310	42	424310	42	0.00
17/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	424110	42	424110	42	0.00
17/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	424210	42	424210	42	0.00
17/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
17/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
17/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
17/11/2014	GOVI On 06-August-15			GOVI	500.85	500.1940	500.8500	500.1940	0.00
17/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	8400	0	8400	0	0.00
17/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	8500	0	8500	0	0.00
17/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	8600	0	8600	0	0.00
17/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
17/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	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
17/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
17/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/11/2014	IGOV On 05-February-15			Index Future	225.97	225.8270	225.9680	225.8270	1,093.00
17/11/2014	IGOV On 07-May-15			Index Future	229.67	229.5400	229.6650	229.5400	80.00
17/11/2014	IGOV On 06-August-15			Index Future	233.62	233.4960	233.6230	233.4960	0.00
17/11/2014	ILBI On 05-February-15			Index Future	612.26	611.8860	612.2600	611.8860	157.00
17/11/2014	ILBI On 07-May-15			Index Future	622.32	621.9450	622.3170	621.9450	0.00
17/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.08	93.9000	6.0800	93.9000	0.00
17/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.13	93.8300	6.1300	93.8300	0.00
17/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.17	93.7800	6.1700	93.7800	0.00
17/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.24	93.7000	6.2400	93.7000	0.00
17/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.27	93.6600	6.2700	93.6600	2,850.00
17/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.34	93.5900	6.3400	93.5900	0.00
17/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.47	93.4800	6.4700	93.4800	5,000.00
17/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.62	93.3000	6.6200	93.3000	0.00
17/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.74	93.1800	6.7400	93.1800	0.00
17/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.88	93.0500	6.8800	93.0500	0.00
17/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.98	92.9300	6.9800	92.9300	0.00
17/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.10	92.8100	7.1000	92.8100	0.00
17/11/2014	R023 On 05-February-15			Bond Future	7.66	103.8230	7.6551	103.8230	10,319.00
17/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	6276	6	6276	6	0.00
17/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	6330	6	6330	6	0.00
17/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	6222	6	6222	6	0.00
17/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	19	0	19	0	0.00
17/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	20	0	20	0	0.00
17/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	21	0	21	0	0.00
17/11/2014	R023 On 07-May-15			Bond Future	7.70	101.5927	7.6996	101.5927	0.00
17/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3293	3	3293	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3375	3	3375	3	0.00
17/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3334	3	3334	3	0.00
17/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	765	1	765	1	0.00
17/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	750	1	750	1	0.00
17/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	781	1	781	1	0.00
17/11/2014	R023 On 06-August-15			Bond Future	7.73	103.3508	7.7312	103.3508	0.00
17/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	3942	4	3942	4	0.00
17/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	7491	7	7491	7	0.00
17/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	3981	4	3981	4	0.00
17/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	4019	4	4019	4	0.00
17/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1121	1	1121	1	0.00
17/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	1089	1	1089	1	0.00
17/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1105	1	1105	1	0.00
17/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	279	0	279	0	911.00
17/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
17/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1078	1	1078	1	0.00
17/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1089	1	1089	1	0.00
17/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1083	1	1083	1	0.00
17/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	4	0	4	0	0.00
17/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	4	0	4	0	0.00
17/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	4	0	4	0	0.00
17/11/2014	R186 On 05-February-15			Bond Future	7.90	121.0374	7.9010	121.0374	43,215.00
17/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	7119	7	7119	7	0.00
17/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	7194	7	7194	7	0.00
17/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	9010	9	9010	9	0.00
17/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	7044	7	7044	7	0.00
17/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	4926	5	4926	5	0.00
17/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	5280	5	5280	5	0.00
17/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	34	0	34	0	9,600.00
17/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	105	0	105	0	0.00
17/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	101	0	101	0	0.00
17/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	268	0	268	0	6,500.00
17/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	97	0	97	0	0.00
17/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	321	0	321	0	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
17/11/2014	R186 On 07-May-15			Bond Future	7.95	123.0135	7.9483	123.0135	0.00
17/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	4074	4	4074	4	0.00
17/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	4021	4	4021	4	0.00
17/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	4128	4	4128	4	0.00
17/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1535	2	1535	2	0.00
17/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1563	2	1563	2	0.00
17/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1591	2	1591	2	0.00
17/11/2014	R186 On 06-August-15			Bond Future	7.98	119.8416	7.9848	119.8416	0.00
17/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3362	3	3362	3	0.00
17/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3404	3	3404	3	0.00
17/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3447	3	3447	3	0.00
17/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	3278	3	3278	3	0.00
17/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	3318	3	3318	3	0.00
17/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	3238	3	3238	3	0.00
17/11/2014	R186 On 05-November-15			Bond Future	8.00	122.0239	8.0028	122.0239	0.00
17/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	4821	5	4821	5	0.00
17/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	4915	5	4915	5	0.00
17/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	4868	5	4868	5	0.00
17/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	8915	9	8915	9	0.00
17/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	2877	3	2877	3	0.00
17/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	1156	1	1156	1	2,600.00
17/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	2910	3	2910	3	0.00
17/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	2844	3	2844	3	0.00
17/11/2014	R197 On 05-February-15			Bond Future	288.72	288.7110	288.7169	288.7110	898.00
17/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	283	0	283	0	0.00
17/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	293	0	293	0	0.00
17/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	273	0	273	0	0.00
17/11/2014	R197 On 07-May-15			Bond Future	293.44	293.4582	293.4428	293.4582	0.00
17/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	567	1	567	1	0.00
17/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	557	1	557	1	0.00
17/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	547	1	547	1	0.00
17/11/2014	R202 On 05-February-15			Bond Future	235.94	235.9344	235.9399	235.9344	50,593.00
17/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2950	3	2950	3	0.00
17/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2930	3	2930	3	0.00
17/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2940	3	2940	3	0.00
17/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R202 On 07-May-15			Bond Future	239.80	239.8139	239.8019	239.8139	0.00
17/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1302	1	1302	1	0.00
17/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1312	1	1312	1	0.00
17/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1292	1	1292	1	0.00
17/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R203 On 05-February-15			Bond Future	6.65	106.9954	6.6540	106.9954	13,947.00
17/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2453	2	2453	2	55.00
17/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	3973	4	3973	4	0.00
17/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	3996	4	3996	4	0.00
17/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	3950	4	3950	4	0.00
17/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	3	0	3	0	0.00
17/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R203 On 07-May-15			Bond Future	6.66	104.5746	6.6620	104.5746	0.00
17/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1421	1	1421	1	0.00
17/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1438	1	1438	1	0.00
17/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1403	1	1403	1	0.00
17/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	146	0	146	0	0.00
17/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	143	0	143	0	0.00
17/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	150	0	150	0	0.00
17/11/2014	R203 On 06-August-15			Bond Future	6.62	106.3845	6.6195	106.3845	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
17/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	783	1	783	1	0.00
17/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	794	1	794	1	0.00
17/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	806	1	806	1	0.00
17/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	538	1	538	1	0.00
17/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	530	1	530	1	0.00
17/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	546	1	546	1	0.00
17/11/2014	R204 On 05-February-15			Bond Future	6.97	104.4333	6.9683	104.4333	10,787.00
17/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4256	4	4256	4	0.00
17/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4224	4	4224	4	0.00
17/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4288	4	4288	4	0.00
17/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	1	0	1	0	0.00
17/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	1	0	1	0	0.00
17/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	1	0	1	0	0.00
17/11/2014	R204 On 07-May-15			Bond Future	7.00	106.1383	7.0015	106.1383	0.00
17/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1871	2	1871	2	0.00
17/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	1920	2	1920	2	0.00
17/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1896	2	1896	2	0.00
17/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	321	0	321	0	0.00
17/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	314	0	314	0	0.00
17/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	307	0	307	0	0.00
17/11/2014	R204 On 06-August-15			Bond Future	7.01	103.9362	7.0076	103.9362	0.00
17/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4201	4	4201	4	0.00
17/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2528	2	2528	2	0.00
17/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2575	2	2575	2	0.00
17/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2552	2	2552	2	0.00
17/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	96	0	96	0	699.00
17/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	353	0	353	0	0.00
17/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	359	0	359	0	0.00
17/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	347	0	347	0	0.00
17/11/2014	R207 On 05-February-15			Bond Future	7.22	100.4743	7.2213	100.4743	36,307.00
17/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	5070	5	5070	5	0.00
17/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	5108	5	5108	5	0.00
17/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	5032	5	5032	5	0.00
17/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	3	0	3	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
17/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	3	0	3	0	0.00
17/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	3	0	3	0	0.00
17/11/2014	R207 On 07-May-15			Bond Future	7.27	102.1149	7.2660	102.1149	0.00
17/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	3889	4	3889	4	0.00
17/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2243	2	2243	2	66.00
17/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	3922	4	3922	4	0.00
17/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	3855	4	3855	4	0.00
17/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	133	0	133	0	0.00
17/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	130	0	130	0	0.00
17/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	451	0	451	0	0.00
17/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	137	0	137	0	0.00
17/11/2014	R207 On 06-August-15			Bond Future	7.29	100.2380	7.2905	100.2380	0.00
17/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2386	2	2386	2	0.00
17/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2437	2	2437	2	0.00
17/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2412	2	2412	2	0.00
17/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1724	2	1724	2	70.00
17/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	730	1	730	1	0.00
17/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	719	1	719	1	0.00
17/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	708	1	708	1	0.00
17/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1095	1	1095	1	0.00
17/11/2014	R208 On 05-February-15			Bond Future	7.40	99.0789	7.4024	99.0789	52,035.00
17/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	5033	5	5033	5	0.00
17/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	5121	5	5121	5	0.00
17/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	5077	5	5077	5	0.00
17/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	13	0	13	0	0.00
17/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	12	0	12	0	0.00
17/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	12	0	12	0	0.00
17/11/2014	R208 On 07-May-15			Bond Future	7.45	97.2960	7.4457	97.2960	0.00
17/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	2937	3	2937	3	0.00
17/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	3007	3	3007	3	0.00
17/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	2972	3	2972	3	0.00
17/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	470	1	470	1	0.00
17/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	451	1	451	1	0.00
17/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	460	1	460	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2014	R208 On 06-August-15			Bond Future	7.47	98.9800	7.4727	98.9800	0.00
17/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	3129	3	3129	3	0.00
17/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	3098	3	3098	3	0.00
17/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	3160	3	3160	3	0.00
17/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	6074	6	6074	6	0.00
17/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	185	0	185	0	198.00
17/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	833	1	833	1	0.00
17/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	821	1	821	1	0.00
17/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	808	1	808	1	0.00
17/11/2014	R208 On 05-November-15			Bond Future	7.47	97.3786	7.4726	97.3786	0.00
17/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	4755	5	4755	5	0.00
17/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2573	2	2573	2	0.00
17/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2599	2	2599	2	0.00
17/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2547	2	2547	2	0.00
17/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	551	1	551	1	2,200.00
17/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1392	1	1392	1	0.00
17/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1376	1	1376	1	0.00
17/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1409	2	1409	2	0.00
17/11/2014	R209 On 05-February-15			Bond Future	8.52	80.1552	8.5191	80.1552	28,435.00
17/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	5835	6	5835	6	0.00
17/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	5770	6	5770	6	0.00
17/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	4190	4	4190	4	0.00
17/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	5705	6	5705	6	0.00
17/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	202	0	202	0	0.00
17/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	209	0	209	0	0.00
17/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	195	0	195	0	0.00
17/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	455	0	455	0	0.00
17/11/2014	R209 On 07-May-15			Bond Future	8.57	78.3152	8.5660	78.3152	0.00
17/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	4695	5	4695	5	0.00
17/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	4643	5	4643	5	0.00
17/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4591	5	4591	5	0.00
17/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1294	1	1294	1	0.00
17/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1317	1	1317	1	0.00
17/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1271	1	1271	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2014	R209 On 06-August-15			Bond Future	8.61	79.6708	8.6054	79.6708	0.00
17/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	9880	10	9880	10	0.00
17/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	5126	5	5126	5	0.00
17/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	5174	5	5174	5	0.00
17/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	5078	5	5078	5	0.00
17/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	2098	2	2098	2	0.00
17/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	590	1	590	1	2,914.00
17/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	2072	2	2072	2	0.00
17/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	2125	2	2125	2	0.00
17/11/2014	R210 On 05-February-15			Bond Future	177.59	177.5914	177.5950	177.5914	628.00
17/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2605	3	2605	3	0.00
17/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2585	3	2585	3	0.00
17/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2595	3	2595	3	0.00
17/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R210 On 07-May-15			Bond Future	178.42	178.4336	178.4243	178.4336	0.00
17/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1424	1	1424	1	0.00
17/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1434	1	1434	1	0.00
17/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1414	1	1414	1	0.00
17/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R211 On 05-February-15			Bond Future	132.75	132.7482	132.7482	132.7482	1,120.00
17/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	252	0	252	0	0.00
17/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	242	0	242	0	0.00
17/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	262	0	262	0	0.00
17/11/2014	R211 On 07-May-15			Bond Future	134.92	134.9312	134.9214	134.9312	0.00
17/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R211 On 07-May-15	135.00	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
17/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	79	0	79	0	0.00
17/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	89	0	89	0	0.00
17/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	69	0	69	0	0.00
17/11/2014	R212 On 05-February-15			Bond Future	137.92	137.9150	137.9177	137.9150	14,864.00
17/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	72	0	72	0	0.00
17/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	92	0	92	0	0.00
17/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	82	0	82	0	0.00
17/11/2014	R212 On 07-May-15			Bond Future	140.18	140.1831	140.1756	140.1831	0.00
17/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	824	1	824	1	0.00
17/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	834	1	834	1	0.00
17/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	814	1	814	1	0.00
17/11/2014	R213 On 05-February-15			Bond Future	8.37	91.0066	8.3738	91.0066	21,796.00
17/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	6733	7	6733	7	0.00
17/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	6800	7	6800	7	0.00
17/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	6665	7	6665	7	0.00
17/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	115	0	115	0	0.00
17/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	110	0	110	0	0.00
17/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	119	0	119	0	0.00
17/11/2014	R213 On 07-May-15			Bond Future	8.42	88.9470	8.4219	88.9470	0.00
17/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	3999	4	3999	4	0.00
17/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	4098	4	4098	4	0.00
17/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	4048	4	4048	4	0.00
17/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1514	2	1514	2	0.00
17/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1488	2	1488	2	0.00
17/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1541	2	1541	2	0.00
17/11/2014	R213 On 06-August-15			Bond Future	8.46	90.4863	8.4621	90.4863	0.00
17/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3466	3	3466	3	0.00
17/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3506	3	3506	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3426	3	3426	3	0.00
17/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	3171	3	3171	3	0.00
17/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	3209	3	3209	3	0.00
17/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	3134	3	3134	3	0.00
17/11/2014	R214 On 05-February-15			Bond Future	8.62	81.0026	8.6203	81.0026	6,869.00
17/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	7104	7	7104	7	0.00
17/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	7036	7	7036	7	0.00
17/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	6969	7	6969	7	0.00
17/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	139	0	139	0	0.00
17/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	144	0	144	0	0.00
17/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	134	0	134	0	0.00
17/11/2014	R214 On 07-May-15			Bond Future	8.67	79.0330	8.6661	79.0330	0.00
17/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	5172	5	5172	5	0.00
17/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	5227	5	5227	5	0.00
17/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	5117	5	5117	5	0.00
17/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1283	1	1283	1	0.00
17/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1261	1	1261	1	0.00
17/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1306	1	1306	1	0.00
17/11/2014	R214 On 06-August-15			Bond Future	8.71	80.4007	8.7052	80.4007	0.00
17/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	3769	4	3769	4	0.00
17/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	3811	4	3811	4	0.00
17/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	3854	4	3854	4	0.00
17/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	3481	4	3481	4	0.00
17/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3440	3	3440	3	0.00
17/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3400	3	3400	3	0.00
17/11/2014	R248 On 05-February-15			Bond Future	8.68	104.6055	8.6817	104.6055	40,123.00
17/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	8267	8	8267	8	0.00
17/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	8174	8	8174	8	0.00
17/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	8361	8	8361	8	0.00
17/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R248 On 07-May-15			Bond Future	8.73	101.8816	8.7289	101.8816	0.00
17/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	5355	5	5355	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	5453	5	5453	5	0.00
17/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	5257	5	5257	5	0.00
17/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
17/11/2014	R248 On 06-August-15			Bond Future	8.77	103.6449	8.7695	103.6449	0.00
17/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
17/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	102	0	102	0	0.00
17/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	316	0	316	0	0.00
17/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	209	0	209	0	0.00