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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
13/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	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
13/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	2025 On 05-February-15			Bond Future	118.75	118.7463	118.7468	118.7463	16.00
13/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	243	0	243	0	0.00
13/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	263	0	263	0	0.00
13/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	253	0	253	0	0.00
13/11/2014	2025 On 07-May-15			Bond Future	120.70	120.7057	120.7036	120.7057	0.00
13/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	296	0	296	0	0.00
13/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	306	0	306	0	0.00
13/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	286	0	286	0	0.00
13/11/2014	2030 On 05-February-15			Bond Future	8.38	97.5906	8.3759	97.5906	4,658.00
13/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	6776	7	6776	7	0.00
13/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	6924	7	6924	7	0.00
13/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	6850	7	6850	7	0.00
13/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2030 On 07-May-15			Bond Future	8.43	99.1901	8.4291	99.1901	0.00
13/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	2640	3	2640	3	0.00
13/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	2562	3	2562	3	0.00
13/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	2483	3	2483	3	0.00
13/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2032 On 05-February-15			Bond Future	8.55	100.8682	8.5489	100.8682	3.00
13/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	429	0	429	0	0.00

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13/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	517	0	517	0	0.00
13/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	341	0	341	0	0.00
13/11/2014	2032 On 07-May-15			Bond Future	8.60	98.3646	8.6028	98.3646	0.00
13/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	893	0	893	0	0.00
13/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	805	0	805	0	0.00
13/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	980	0	980	0	0.00
13/11/2014	2032 On 06-August-15			Bond Future	8.65	100.0661	8.6499	100.0661	0.00
13/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	1289	1	1289	1	0.00
13/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	1202	1	1202	1	0.00
13/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	1375	1	1375	1	0.00
13/11/2014	2037 On 05-February-15			Bond Future	8.66	99.3049	8.6604	99.3049	13,847.00
13/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	7593	8	7593	8	0.00
13/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	7677	8	7677	8	0.00
13/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	7508	8	7508	8	0.00
13/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2037 On 07-May-15			Bond Future	8.71	100.9325	8.7138	100.9325	500.00
13/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	2576	3	2576	3	0.00
13/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	2758	3	2758	3	0.00
13/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	2667	3	2667	3	0.00
13/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2037 On 06-August-15			Bond Future	8.76	98.4184	8.7622	98.4184	0.00
13/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	1	0	1	0.00
13/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	1	0	1	0.00

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13/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	115	0	115	0	0.00
13/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	209	0	209	0	0.00
13/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	20	0	20	0	0.00
13/11/2014	2038 On 05-February-15			Bond Future	126.40	126.4035	126.4042	126.4035	1,318.00
13/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3394	3	3394	3	0.00
13/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3404	3	3404	3	0.00
13/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3414	3	3414	3	0.00
13/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2038 On 07-May-15			Bond Future	128.49	128.4891	128.4872	128.4891	0.00
13/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1497	1	1497	1	0.00
13/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1477	1	1477	1	0.00
13/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1487	1	1487	1	0.00
13/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2044 On 05-February-15			Bond Future	8.75	101.0000	8.7487	101.0000	5,842.00
13/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	2675	3	2675	3	0.00
13/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	2575	3	2575	3	0.00
13/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	2474	3	2474	3	0.00
13/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2044 On 07-May-15			Bond Future	8.80	102.6554	8.8006	102.6554	0.00
13/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	1930	3	1930	3	0.00
13/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	2130	3	2130	3	0.00
13/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	2030	3	2030	3	0.00
13/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2044 On 06-August-15			Bond Future	8.85	100.0459	8.8479	100.0459	0.00
13/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00

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13/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
13/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	1012	0	1012	0	0.00
13/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	908	0	908	0	0.00
13/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	1117	0	1117	0	0.00
13/11/2014	2046 On 05-February-15			Bond Future	128.11	128.6884	128.1123	128.6884	5,389.00
13/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	4122	5	4122	5	0.00
13/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	4102	5	4102	5	0.00
13/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	4112	5	4112	5	0.00
13/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2046 On 07-May-15			Bond Future	128.85	129.4409	128.8525	129.4409	0.00
13/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	1842	2	1842	2	0.00
13/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	1852	2	1852	2	0.00
13/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	1862	2	1862	2	0.00
13/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2050 On 05-February-15			Bond Future	137.87	137.8647	137.8657	137.8647	2,640.00
13/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	7876	8	7876	8	0.00
13/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	7856	8	7856	8	0.00
13/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	7866	8	7866	8	0.00
13/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2050 On 07-May-15			Bond Future	140.14	140.1394	140.1374	140.1394	0.00
13/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	5127	5	5127	5	0.00
13/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	5147	5	5147	5	0.00
13/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	5137	5	5137	5	0.00
13/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	AL12 On 05-February-15			Index Future	535.32	538.5850	535.3200	538.5850	0.00
13/11/2014	AL12 On 07-May-15			Index Future	544.07	547.4040	544.0740	547.4040	0.00
13/11/2014	AL37 On 05-February-15			Index Future	449.62	451.1070	449.6190	451.1070	116.00
13/11/2014	AL37 On 07-May-15			Index Future	456.97	458.4950	456.9720	458.4950	0.00
13/11/2014	AL7T On 05-February-15			Index Future	531.72	534.3450	531.7190	534.3450	3.00
13/11/2014	AL7T On 07-May-15			Index Future	540.41	543.0950	540.4140	543.0950	0.00
13/11/2014	ALBI On 05-February-15			Index Future	484.60	486.8850	484.6030	486.8850	654.00
13/11/2014	ALBI On 07-May-15			Index Future	492.53	494.8580	492.5280	494.8580	0.00
13/11/2014	ALBI On 06-August-15			Index Future	500.95	503.3230	500.9480	503.3230	0.00
13/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2014	EL28 On 05-February-15			Bond Future	125.26	125.2559	125.2578	125.2559	0.00
13/11/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
13/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
13/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
13/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	732	1	732	1	0.00
13/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	752	1	752	1	0.00
13/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	742	1	742	1	0.00
13/11/2014	EL28 On 07-May-15			Bond Future	125.81	125.8110	125.8101	125.8110	0.00
13/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	800	1	800	1	0.00
13/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	810	1	810	1	0.00
13/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	820	1	820	1	0.00
13/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	ES33 On 05-February-15			Bond Future	9.48	86.4147	9.4829	86.4147	6,220.00
13/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3821	4	3821	4	0.00
13/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3751	4	3751	4	0.00
13/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3681	4	3681	4	0.00
13/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	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
13/11/2014	ES33 On 07-May-15			Bond Future	9.56	84.0416	9.5609	84.0416	0.00
13/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1311	2	1311	2	0.00
13/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1455	2	1455	2	0.00
13/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1383	2	1383	2	0.00
13/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
13/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
13/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
13/11/2014	ES33 On 06-August-15			Bond Future	9.63	85.4952	9.6329	85.4952	0.00
13/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
13/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
13/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
13/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	314	0	314	0	0.00
13/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	241	0	241	0	0.00
13/11/2014	ES33 On 06-August-15	9.61	Put	Bond Future	168	0	168	0	0.00
13/11/2014	GOVI On 05-February-15			GOVI	482.79	484.9210	482.7900	484.9210	407.00
13/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	228000	25	228000	25	0.00
13/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	227800	25	227800	25	0.00
13/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	227900	25	227900	25	0.00
13/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
13/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
13/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
13/11/2014	GOVI On 07-May-15			GOVI	490.69	492.8620	490.6860	492.8620	130.00
13/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	406960	43	406960	43	0.00
13/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	406760	43	406760	43	0.00
13/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	406860	43	406860	43	0.00
13/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
13/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
13/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
13/11/2014	GOVI On 06-August-15			GOVI	499.07	501.2930	499.0740	501.2930	0.00
13/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	1	0	1	0.00
13/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	1	0	1	0.00
13/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	1	0	1	0.00
13/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	9260	0	9260	0	0.00
13/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	9160	0	9160	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
13/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	9360	0	9360	0	0.00
13/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/11/2014	IGOV On 05-February-15			Index Future	225.65	225.6850	225.6520	225.6850	1,093.00
13/11/2014	IGOV On 07-May-15			Index Future	229.37	229.4080	229.3690	229.4080	80.00
13/11/2014	IGOV On 06-August-15			Index Future	233.32	233.3590	233.3170	233.3590	0.00
13/11/2014	ILBI On 05-February-15			Index Future	611.41	611.5030	611.4090	611.5030	157.00
13/11/2014	ILBI On 07-May-15			Index Future	621.46	621.5600	621.4620	621.5600	0.00
13/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
13/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.12	93.8900	6.1200	93.8900	0.00
13/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.20	93.8100	6.2000	93.8100	0.00
13/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.25	93.7600	6.2500	93.7600	0.00
13/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.32	93.6900	6.3200	93.6900	0.00
13/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.36	93.6500	6.3600	93.6500	2,850.00
13/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.43	93.5800	6.4300	93.5800	0.00
13/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.56	93.4500	6.5600	93.4500	5,000.00
13/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.71	93.3000	6.7100	93.3000	0.00
13/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.83	93.1800	6.8300	93.1800	0.00
13/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.96	93.0500	6.9600	93.0500	0.00
13/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.08	92.9300	7.0800	92.9300	0.00
13/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.21	92.8000	7.2100	92.8000	0.00
13/11/2014	R023 On 05-February-15			Bond Future	7.71	104.2156	7.7142	104.2156	10,317.00
13/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	5937	6	5937	6	0.00
13/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	5990	7	5990	7	0.00
13/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	5884	6	5884	6	0.00
13/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	30	0	30	0	0.00
13/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	32	0	32	0	0.00
13/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	33	0	33	0	0.00
13/11/2014	R023 On 07-May-15			Bond Future	7.76	101.9975	7.7593	101.9975	0.00
13/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3066	3	3066	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
13/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3145	4	3145	4	0.00
13/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3105	3	3105	3	0.00
13/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	882	1	882	1	0.00
13/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	865	1	865	1	0.00
13/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	899	1	899	1	0.00
13/11/2014	R023 On 06-August-15			Bond Future	7.79	103.7613	7.7941	103.7613	0.00
13/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	3713	4	3713	4	0.00
13/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	7182	8	7182	8	0.00
13/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	3750	4	3750	4	0.00
13/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	3788	4	3788	4	0.00
13/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1246	1	1246	1	0.00
13/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	1212	1	1212	1	0.00
13/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1229	1	1229	1	0.00
13/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	324	0	324	0	911.00
13/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
13/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1078	1	1078	1	0.00
13/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1090	1	1090	1	0.00
13/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1084	1	1084	1	0.00
13/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	5	0	5	0	0.00
13/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	5	0	5	0	0.00
13/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	5	0	5	0	0.00
13/11/2014	R186 On 05-February-15			Bond Future	7.96	121.2917	7.9647	121.2917	45,209.00
13/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	6619	7	6619	7	0.00
13/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	6692	7	6692	7	0.00
13/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	8483	9	8483	9	0.00
13/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	6545	7	6545	7	0.00
13/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	4492	5	4492	5	0.00
13/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	4831	5	4831	5	0.00
13/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	54	0	54	0	9,600.00
13/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	154	0	154	0	0.00
13/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	148	0	148	0	0.00
13/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	367	0	367	0	6,500.00
13/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	142	0	142	0	0.00
13/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	434	0	434	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
13/11/2014	R186 On 07-May-15			Bond Future	8.01	123.2788	8.0128	123.2788	0.00
13/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	3754	4	3754	4	0.00
13/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	3703	4	3703	4	0.00
13/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	3806	4	3806	4	0.00
13/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1755	2	1755	2	0.00
13/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1786	2	1786	2	0.00
13/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1817	2	1817	2	0.00
13/11/2014	R186 On 06-August-15			Bond Future	8.05	120.1100	8.0521	120.1100	0.00
13/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3107	3	3107	3	0.00
13/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3148	3	3148	3	0.00
13/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3188	4	3188	4	0.00
13/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	3577	3	3577	3	0.00
13/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	3620	3	3620	3	0.00
13/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	3535	3	3535	3	0.00
13/11/2014	R186 On 05-November-15			Bond Future	8.07	122.2960	8.0725	122.2960	0.00
13/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	4512	5	4512	5	0.00
13/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	4602	5	4602	5	0.00
13/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	4557	5	4557	5	0.00
13/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	8482	9	8482	9	0.00
13/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	3132	3	3132	3	0.00
13/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	1290	1	1290	1	2,600.00
13/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	3167	3	3167	3	0.00
13/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	3097	3	3097	3	0.00
13/11/2014	R197 On 05-February-15			Bond Future	288.71	288.7089	288.7100	288.7089	898.00
13/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	290	0	290	0	0.00
13/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	300	0	300	0	0.00
13/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	280	0	280	0	0.00
13/11/2014	R197 On 07-May-15			Bond Future	293.47	293.4722	293.4669	293.4722	0.00
13/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
13/11/2014	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
13/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	543	1	543	1	0.00
13/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	533	1	533	1	0.00
13/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	523	1	523	1	0.00
13/11/2014	R202 On 05-February-15			Bond Future	235.93	235.9314	235.9331	235.9314	50,593.00
13/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2943	3	2943	3	0.00
13/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2923	3	2923	3	0.00
13/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2933	3	2933	3	0.00
13/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R202 On 07-May-15			Bond Future	239.82	239.8241	239.8203	239.8241	0.00
13/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1320	1	1320	1	0.00
13/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1330	1	1330	1	0.00
13/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1310	1	1310	1	0.00
13/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R203 On 05-February-15			Bond Future	6.73	107.1232	6.7280	107.1232	14,338.00
13/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2278	2	2278	2	55.00
13/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	3796	4	3796	4	0.00
13/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	3819	4	3819	4	0.00
13/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	3773	4	3773	4	0.00
13/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	6	0	6	0	0.00
13/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R203 On 07-May-15			Bond Future	6.74	104.7104	6.7394	104.7104	0.00
13/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1290	1	1290	1	0.00
13/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1308	1	1308	1	0.00
13/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1273	1	1273	1	0.00
13/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	185	0	185	0	0.00
13/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	181	0	181	0	0.00
13/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	190	0	190	0	0.00
13/11/2014	R203 On 06-August-15			Bond Future	6.71	106.5214	6.7086	106.5214	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
13/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	693	1	693	1	0.00
13/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	704	1	704	1	0.00
13/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	715	1	715	1	0.00
13/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	623	1	623	1	0.00
13/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	614	1	614	1	0.00
13/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	632	1	632	1	0.00
13/11/2014	R204 On 05-February-15			Bond Future	7.03	104.6099	7.0292	104.6099	10,772.00
13/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4050	4	4050	4	0.00
13/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4018	4	4018	4	0.00
13/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4082	4	4082	4	0.00
13/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	3	0	3	0	0.00
13/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	2	0	2	0	0.00
13/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	3	0	3	0	0.00
13/11/2014	R204 On 07-May-15			Bond Future	7.06	106.3236	7.0639	106.3236	0.00
13/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1731	2	1731	2	0.00
13/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	1778	2	1778	2	0.00
13/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1754	2	1754	2	0.00
13/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	380	0	380	0	0.00
13/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	372	0	372	0	0.00
13/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	364	0	364	0	0.00
13/11/2014	R204 On 06-August-15			Bond Future	7.08	104.1236	7.0763	104.1236	0.00
13/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4014	4	4014	4	0.00
13/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2376	3	2376	3	0.00
13/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2421	3	2421	3	0.00
13/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2399	3	2399	3	0.00
13/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	115	0	115	0	699.00
13/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	406	0	406	0	0.00
13/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	413	0	413	0	0.00
13/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	399	0	399	0	0.00
13/11/2014	R207 On 05-February-15			Bond Future	7.29	100.7053	7.2866	100.7053	36,307.00
13/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	4806	5	4806	5	0.00
13/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	4844	5	4844	5	0.00
13/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	4768	5	4768	5	0.00
13/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	5	0	5	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
13/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	5	0	5	0	0.00
13/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	5	0	5	0	0.00
13/11/2014	R207 On 07-May-15			Bond Future	7.33	102.3554	7.3328	102.3554	0.00
13/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	3662	4	3662	4	0.00
13/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2066	2	2066	2	66.00
13/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	3695	4	3695	4	0.00
13/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	3629	4	3629	4	0.00
13/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	167	0	167	0	0.00
13/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	162	0	162	0	0.00
13/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	533	0	533	0	0.00
13/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	171	0	171	0	0.00
13/11/2014	R207 On 06-August-15			Bond Future	7.36	100.4814	7.3626	100.4814	0.00
13/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2216	2	2216	2	0.00
13/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2264	3	2264	3	0.00
13/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2240	2	2240	2	0.00
13/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1583	2	1583	2	70.00
13/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	827	1	827	1	0.00
13/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	815	1	815	1	0.00
13/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	803	1	803	1	0.00
13/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1223	1	1223	1	0.00
13/11/2014	R208 On 05-February-15			Bond Future	7.47	99.3956	7.4671	99.3956	52,029.00
13/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	4733	5	4733	5	0.00
13/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	4821	5	4821	5	0.00
13/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	4777	5	4777	5	0.00
13/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	22	0	22	0	0.00
13/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	21	0	21	0	0.00
13/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	20	0	20	0	0.00
13/11/2014	R208 On 07-May-15			Bond Future	7.51	97.6234	7.5115	97.6234	0.00
13/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	2721	3	2721	3	0.00
13/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	2788	3	2788	3	0.00
13/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	2754	3	2754	3	0.00
13/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	557	0	557	0	0.00
13/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	535	0	535	0	0.00
13/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	546	0	546	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
13/11/2014	R208 On 06-August-15			Bond Future	7.54	99.3118	7.5427	99.3118	0.00
13/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	2924	3	2924	3	0.00
13/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	2894	3	2894	3	0.00
13/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	2954	3	2954	3	0.00
13/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	5798	6	5798	6	0.00
13/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	219	0	219	0	198.00
13/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	940	1	940	1	0.00
13/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	926	1	926	1	0.00
13/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	913	1	913	1	0.00
13/11/2014	R208 On 05-November-15			Bond Future	7.55	97.7154	7.5466	97.7154	0.00
13/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	4510	5	4510	5	0.00
13/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2396	3	2396	3	0.00
13/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2420	3	2420	3	0.00
13/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2371	3	2371	3	0.00
13/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	622	1	622	1	2,200.00
13/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1532	1	1532	1	0.00
13/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1515	1	1515	1	0.00
13/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1549	1	1549	1	0.00
13/11/2014	R209 On 05-February-15			Bond Future	8.58	80.3097	8.5770	80.3097	28,435.00
13/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	5438	6	5438	6	0.00
13/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	5375	6	5375	6	0.00
13/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	3850	4	3850	4	0.00
13/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	5312	6	5312	6	0.00
13/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	271	0	271	0	0.00
13/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	280	0	280	0	0.00
13/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	262	0	262	0	0.00
13/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	580	0	580	0	0.00
13/11/2014	R209 On 07-May-15			Bond Future	8.62	78.4768	8.6244	78.4768	0.00
13/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	4398	5	4398	5	0.00
13/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	4348	5	4348	5	0.00
13/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4298	5	4298	5	0.00
13/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1462	1	1462	1	0.00
13/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1487	1	1487	1	0.00
13/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1438	1	1438	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
13/11/2014	R209 On 06-August-15			Bond Future	8.67	79.8342	8.6656	79.8342	0.00
13/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	9483	10	9483	10	0.00
13/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	4843	5	4843	5	0.00
13/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	4889	5	4889	5	0.00
13/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	4797	5	4797	5	0.00
13/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	2289	2	2289	2	0.00
13/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	667	1	667	1	2,914.00
13/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	2261	2	2261	2	0.00
13/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	2318	2	2318	2	0.00
13/11/2014	R210 On 05-February-15			Bond Future	177.59	177.5898	177.5906	177.5898	628.00
13/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2601	3	2601	3	0.00
13/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2581	3	2581	3	0.00
13/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2591	3	2591	3	0.00
13/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R210 On 07-May-15			Bond Future	178.44	178.4417	178.4387	178.4417	0.00
13/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1439	1	1439	1	0.00
13/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1449	1	1449	1	0.00
13/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1429	1	1429	1	0.00
13/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R211 On 05-February-15			Bond Future	133.01	133.0110	133.0085	133.0110	1,120.00
13/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	8	0	8	0	0.00
13/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	18	0	18	0	0.00
13/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	2	0	2	0	0.00
13/11/2014	R211 On 07-May-15			Bond Future	135.20	135.2058	135.2003	135.2058	0.00
13/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	210	0	210	0	0.00
13/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	190	0	190	0	0.00
13/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	200	0	200	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
13/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R212 On 05-February-15			Bond Future	137.91	137.9145	137.9148	137.9145	14,864.00
13/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	75	0	75	0	0.00
13/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	95	0	95	0	0.00
13/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	85	0	85	0	0.00
13/11/2014	R212 On 07-May-15			Bond Future	140.19	140.1902	140.1875	140.1902	0.00
13/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	813	1	813	1	0.00
13/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	823	1	823	1	0.00
13/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	803	1	803	1	0.00
13/11/2014	R213 On 05-February-15			Bond Future	8.43	91.2409	8.4320	91.2409	21,796.00
13/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	6315	7	6315	7	0.00
13/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	6381	7	6381	7	0.00
13/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	6249	7	6249	7	0.00
13/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	160	0	160	0	0.00
13/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	155	0	155	0	0.00
13/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	166	0	166	0	0.00
13/11/2014	R213 On 07-May-15			Bond Future	8.48	89.1902	8.4806	89.1902	0.00
13/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	3729	4	3729	4	0.00
13/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	3824	4	3824	4	0.00
13/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	3776	4	3776	4	0.00
13/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1703	2	1703	2	0.00
13/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1675	1	1675	1	0.00
13/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1731	2	1731	2	0.00
13/11/2014	R213 On 06-August-15			Bond Future	8.52	90.7326	8.5228	90.7326	0.00
13/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3245	4	3245	4	0.00
13/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3284	4	3284	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
13/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3208	4	3208	4	0.00
13/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	3422	3	3422	3	0.00
13/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	3462	3	3462	3	0.00
13/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	3383	3	3383	3	0.00
13/11/2014	R214 On 05-February-15			Bond Future	8.68	81.1646	8.6783	81.1646	6,868.00
13/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	6668	7	6668	7	0.00
13/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	6601	7	6601	7	0.00
13/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	6535	7	6535	7	0.00
13/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	191	0	191	0	0.00
13/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	197	0	197	0	0.00
13/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	185	0	185	0	0.00
13/11/2014	R214 On 07-May-15			Bond Future	8.72	79.2020	8.7245	79.2020	0.00
13/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	4854	5	4854	5	0.00
13/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	4906	5	4906	5	0.00
13/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	4801	5	4801	5	0.00
13/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1452	1	1452	1	0.00
13/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1427	1	1427	1	0.00
13/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1476	1	1476	1	0.00
13/11/2014	R214 On 06-August-15			Bond Future	8.77	80.5717	8.7654	80.5717	0.00
13/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	3536	4	3536	4	0.00
13/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	3576	4	3576	4	0.00
13/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	3617	4	3617	4	0.00
13/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	3745	3	3745	3	0.00
13/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3702	3	3702	3	0.00
13/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3661	3	3661	3	0.00
13/11/2014	R248 On 05-February-15			Bond Future	8.74	104.8140	8.7397	104.8140	40,123.00
13/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	7639	8	7639	8	0.00
13/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	7545	8	7545	8	0.00
13/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	7732	9	7732	9	0.00
13/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R248 On 07-May-15			Bond Future	8.79	102.0993	8.7874	102.0993	0.00
13/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	4728	6	4728	6	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
13/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	4825	6	4825	6	0.00
13/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	4630	5	4630	5	0.00
13/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
13/11/2014	R248 On 06-August-15			Bond Future	8.83	103.8651	8.8299	103.8651	0.00
13/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
13/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	743	0	743	0	0.00
13/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	958	0	958	0	0.00
13/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	851	0	851	0	0.00