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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
14/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	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
14/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	2025 On 05-February-15			Bond Future	118.91	118.7468	118.9123	118.7468	16.00
14/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	78	0	78	0	0.00
14/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	98	0	98	0	0.00
14/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	88	0	88	0	0.00
14/11/2014	2025 On 07-May-15			Bond Future	120.87	120.7036	120.8678	120.7036	0.00
14/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	132	0	132	0	0.00
14/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	142	0	142	0	0.00
14/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	122	0	122	0	0.00
14/11/2014	2030 On 05-February-15			Bond Future	8.33	97.0424	8.3340	97.0424	4,658.00
14/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	7271	7	7271	7	0.00
14/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	7122	7	7122	7	0.00
14/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	7197	7	7197	7	0.00
14/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2030 On 07-May-15			Bond Future	8.39	98.6307	8.3863	98.6307	0.00
14/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	2989	3	2989	3	0.00
14/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	2911	3	2911	3	0.00
14/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	2832	2	2832	2	0.00
14/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 05-February-15			Bond Future	8.50	100.3337	8.4968	100.3337	5.00
14/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	116	0	116	0	0.00
14/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	28	0	28	0	0.00
14/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00

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14/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	60	1	60	1	0.00
14/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 07-May-15			Bond Future	8.55	97.8192	8.5495	97.8192	0.00
14/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	431	1	431	1	0.00
14/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	344	1	344	1	0.00
14/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	518	1	518	1	0.00
14/11/2014	2032 On 06-August-15			Bond Future	8.59	99.5104	8.5947	99.5104	0.00
14/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	817	1	817	1	0.00
14/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	730	1	730	1	0.00
14/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	904	1	904	1	0.00
14/11/2014	2037 On 05-February-15			Bond Future	8.61	98.6656	8.6084	98.6656	13,849.00
14/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	8096	8	8096	8	0.00
14/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	8181	8	8181	8	0.00
14/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	8011	8	8011	8	0.00
14/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 07-May-15			Bond Future	8.66	100.2806	8.6606	100.2806	500.00
14/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	3084	3	3084	3	0.00
14/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	3266	3	3266	3	0.00
14/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	3175	3	3175	3	0.00
14/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 06-August-15			Bond Future	8.71	97.7543	8.7073	97.7543	0.00
14/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	404	0	404	0	0.00
14/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	310	0	310	0	0.00
14/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	499	0	499	0	0.00

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14/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2038 On 05-February-15			Bond Future	126.40	126.4042	126.4049	126.4042	1,318.00
14/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3395	3	3395	3	0.00
14/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3405	3	3405	3	0.00
14/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3415	3	3415	3	0.00
14/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2038 On 07-May-15			Bond Future	128.48	128.4872	128.4838	128.4872	0.00
14/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1494	1	1494	1	0.00
14/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1474	1	1474	1	0.00
14/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1484	1	1484	1	0.00
14/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 05-February-15			Bond Future	8.70	100.2503	8.6967	100.2503	5,842.00
14/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	3222	3	3222	3	0.00
14/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	3122	3	3122	3	0.00
14/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	3021	2	3021	2	0.00
14/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 07-May-15			Bond Future	8.75	101.8911	8.7476	101.8911	0.00
14/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	2482	2	2482	2	0.00
14/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	2682	2	2682	2	0.00
14/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	2582	2	2582	2	0.00
14/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 06-August-15			Bond Future	8.79	99.2674	8.7931	99.2674	0.00
14/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00

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14/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
14/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	448	1	448	1	0.00
14/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	344	1	344	1	0.00
14/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	552	1	552	1	0.00
14/11/2014	2046 On 05-February-15			Bond Future	128.69	128.1123	128.6905	128.1123	5,389.00
14/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	4700	4	4700	4	0.00
14/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	4680	4	4680	4	0.00
14/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	4690	4	4690	4	0.00
14/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2046 On 07-May-15			Bond Future	129.44	128.8525	129.4357	128.8525	0.00
14/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	2426	2	2426	2	0.00
14/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	2436	2	2436	2	0.00
14/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	2446	2	2446	2	0.00
14/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2050 On 05-February-15			Bond Future	139.25	137.8657	139.2517	137.8657	2,640.00
14/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	9262	8	9262	8	0.00
14/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	9242	8	9242	8	0.00
14/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	9252	8	9252	8	0.00
14/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2050 On 07-May-15			Bond Future	141.54	140.1374	141.5414	140.1374	0.00
14/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	6531	5	6531	5	0.00
14/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	6551	5	6551	5	0.00
14/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	6541	5	6541	5	0.00
14/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	AL12 On 05-February-15			Index Future	537.52	535.3200	537.5170	535.3200	0.00
14/11/2014	AL12 On 07-May-15			Index Future	546.29	544.0740	546.2900	544.0740	0.00
14/11/2014	AL37 On 05-February-15			Index Future	450.06	449.6190	450.0630	449.6190	116.00
14/11/2014	AL37 On 07-May-15			Index Future	457.41	456.9720	457.4080	456.9720	0.00
14/11/2014	AL7T On 05-February-15			Index Future	532.53	531.7190	532.5300	531.7190	3.00
14/11/2014	AL7T On 07-May-15			Index Future	541.22	540.4140	541.2210	540.4140	0.00
14/11/2014	ALBI On 05-February-15			Index Future	485.86	484.6030	485.8620	484.6030	654.00
14/11/2014	ALBI On 07-May-15			Index Future	493.79	492.5280	493.7910	492.5280	0.00
14/11/2014	ALBI On 06-August-15			Index Future	502.24	500.9480	502.2430	500.9480	0.00
14/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2014	EL28 On 05-February-15			Bond Future	125.12	125.2578	125.1167	125.2578	0.00
14/11/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	873	1	873	1	0.00
14/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	893	1	893	1	0.00
14/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	883	1	883	1	0.00
14/11/2014	EL28 On 07-May-15			Bond Future	125.66	125.8101	125.6626	125.8101	0.00
14/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	653	1	653	1	0.00
14/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	663	1	663	1	0.00
14/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	673	1	673	1	0.00
14/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 05-February-15			Bond Future	9.43	85.8784	9.4303	85.8784	6,220.00
14/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4217	4	4217	4	0.00
14/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4147	4	4147	4	0.00
14/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	4077	4	4077	4	0.00
14/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	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
14/11/2014	ES33 On 07-May-15			Bond Future	9.51	83.4946	9.5071	83.4946	0.00
14/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1711	1	1711	1	0.00
14/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1855	1	1855	1	0.00
14/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1783	1	1783	1	0.00
14/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 06-August-15			Bond Future	9.58	84.9381	9.5772	84.9381	0.00
14/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	167	0	167	0	0.00
14/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	241	0	241	0	0.00
14/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	94	0	94	0	0.00
14/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
14/11/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
14/11/2014	GOVI On 05-February-15			GOVI	483.88	482.7900	483.8800	482.7900	407.00
14/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	238900	23	238900	23	0.00
14/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	238700	23	238700	23	0.00
14/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	238800	23	238800	23	0.00
14/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
14/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
14/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
14/11/2014	GOVI On 07-May-15			GOVI	491.78	490.6860	491.7770	490.6860	130.00
14/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	417870	41	417870	41	0.00
14/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	417670	41	417670	41	0.00
14/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	417770	41	417770	41	0.00
14/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
14/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
14/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
14/11/2014	GOVI On 06-August-15			GOVI	500.19	499.0740	500.1940	499.0740	0.00
14/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	1840	0	1840	0	0.00
14/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	1940	0	1940	0	0.00
14/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	2040	0	2040	0	0.00
14/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	1	0	1	0.00
14/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	1	0	1	0.00
14/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2014	IGOV On 05-February-15			Index Future	225.83	225.6520	225.8270	225.6520	1,093.00
14/11/2014	IGOV On 07-May-15			Index Future	229.54	229.3690	229.5400	229.3690	80.00
14/11/2014	IGOV On 06-August-15			Index Future	233.50	233.3170	233.4960	233.3170	0.00
14/11/2014	ILBI On 05-February-15			Index Future	611.89	611.4090	611.8860	611.4090	157.00
14/11/2014	ILBI On 07-May-15			Index Future	621.95	621.4620	621.9450	621.4620	0.00
14/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
14/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/11/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.10	93.8800	6.1000	93.8800	0.00
14/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.17	93.8000	6.1700	93.8000	0.00
14/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.22	93.7500	6.2200	93.7500	0.00
14/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.30	93.6800	6.3000	93.6800	0.00
14/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.34	93.6400	6.3400	93.6400	2,850.00
14/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.41	93.5700	6.4100	93.5700	0.00
14/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.52	93.4400	6.5200	93.4400	5,000.00
14/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.70	93.2900	6.7000	93.2900	0.00
14/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.82	93.1700	6.8200	93.1700	0.00
14/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.95	93.0400	6.9500	93.0400	0.00
14/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.07	92.9200	7.0700	92.9200	0.00
14/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.19	92.7900	7.1900	92.7900	0.00
14/11/2014	R023 On 05-February-15			Bond Future	7.69	103.6948	7.6926	103.6948	10,317.00
14/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	6061	6	6061	6	0.00
14/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	6115	6	6115	6	0.00
14/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	6007	6	6007	6	0.00
14/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	26	0	26	0	0.00
14/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	28	0	28	0	0.00
14/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	29	0	29	0	0.00
14/11/2014	R023 On 07-May-15			Bond Future	7.74	101.4659	7.7374	101.4659	0.00
14/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3150	3	3150	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
14/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3230	3	3230	3	0.00
14/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3190	3	3190	3	0.00
14/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	840	1	840	1	0.00
14/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	824	1	824	1	0.00
14/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	856	1	856	1	0.00
14/11/2014	R023 On 06-August-15			Bond Future	7.77	103.2197	7.7708	103.2197	0.00
14/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	3799	4	3799	4	0.00
14/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	7297	7	7297	7	0.00
14/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	3836	4	3836	4	0.00
14/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	3874	4	3874	4	0.00
14/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	1201	1	1201	1	0.00
14/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	1167	1	1167	1	0.00
14/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	1184	1	1184	1	0.00
14/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	307	0	307	0	911.00
14/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
14/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1078	1	1078	1	0.00
14/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1089	1	1089	1	0.00
14/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1084	1	1084	1	0.00
14/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	5	0	5	0	0.00
14/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	5	0	5	0	0.00
14/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	5	0	5	0	0.00
14/11/2014	R186 On 05-February-15			Bond Future	7.92	120.6765	7.9226	120.6765	45,207.00
14/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	6952	7	6952	7	0.00
14/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	7027	7	7027	7	0.00
14/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	8832	8	8832	8	0.00
14/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	6878	7	6878	7	0.00
14/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	4786	4	4786	4	0.00
14/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	5135	5	5135	5	0.00
14/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	42	0	42	0	9,600.00
14/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	125	0	125	0	0.00
14/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	121	0	121	0	0.00
14/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	309	0	309	0	6,500.00
14/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	116	0	116	0	0.00
14/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	368	0	368	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
14/11/2014	R186 On 07-May-15			Bond Future	7.97	122.6508	7.9697	122.6508	0.00
14/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	3978	4	3978	4	0.00
14/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	3925	4	3925	4	0.00
14/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	4031	4	4031	4	0.00
14/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1618	2	1618	2	0.00
14/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1647	2	1647	2	0.00
14/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1676	2	1676	2	0.00
14/11/2014	R186 On 06-August-15			Bond Future	8.01	119.4701	8.0070	119.4701	0.00
14/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3286	3	3286	3	0.00
14/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3328	3	3328	3	0.00
14/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3370	3	3370	3	0.00
14/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	3386	4	3386	4	0.00
14/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	3427	4	3427	4	0.00
14/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	3346	4	3346	4	0.00
14/11/2014	R186 On 05-November-15			Bond Future	8.03	121.6461	8.0259	121.6461	0.00
14/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	4726	5	4726	5	0.00
14/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	4818	5	4818	5	0.00
14/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	4771	5	4771	5	0.00
14/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	8776	8	8776	8	0.00
14/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	2969	3	2969	3	0.00
14/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	1206	1	1206	1	2,600.00
14/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	3003	3	3003	3	0.00
14/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	2936	3	2936	3	0.00
14/11/2014	R197 On 05-February-15			Bond Future	288.71	288.7100	288.7110	288.7100	898.00
14/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	289	0	289	0	0.00
14/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	299	0	299	0	0.00
14/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	279	0	279	0	0.00
14/11/2014	R197 On 07-May-15			Bond Future	293.46	293.4669	293.4582	293.4669	0.00
14/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	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
14/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	552	1	552	1	0.00
14/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	542	1	542	1	0.00
14/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	532	1	532	1	0.00
14/11/2014	R202 On 05-February-15			Bond Future	235.93	235.9331	235.9344	235.9331	50,593.00
14/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	2944	3	2944	3	0.00
14/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	2924	3	2924	3	0.00
14/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	2934	3	2934	3	0.00
14/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R202 On 07-May-15			Bond Future	239.81	239.8203	239.8139	239.8203	0.00
14/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1314	1	1314	1	0.00
14/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1324	1	1324	1	0.00
14/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1304	1	1304	1	0.00
14/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R203 On 05-February-15			Bond Future	6.70	106.9273	6.6996	106.9273	13,947.00
14/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2345	2	2345	2	55.00
14/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	3864	4	3864	4	0.00
14/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	3887	4	3887	4	0.00
14/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	3841	4	3841	4	0.00
14/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	4	0	4	0	0.00
14/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R203 On 07-May-15			Bond Future	6.71	104.5089	6.7093	104.5089	0.00
14/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1341	1	1341	1	0.00
14/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1358	1	1358	1	0.00
14/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1324	1	1324	1	0.00
14/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	170	0	170	0	0.00
14/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	166	0	166	0	0.00
14/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	174	0	174	0	0.00
14/11/2014	R203 On 06-August-15			Bond Future	6.67	106.3155	6.6735	106.3155	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
14/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	728	1	728	1	0.00
14/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	739	1	739	1	0.00
14/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	750	1	750	1	0.00
14/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	589	1	589	1	0.00
14/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	581	1	581	1	0.00
14/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	598	1	598	1	0.00
14/11/2014	R204 On 05-February-15			Bond Future	7.00	104.3396	7.0016	104.3396	10,772.00
14/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4143	4	4143	4	0.00
14/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4111	4	4111	4	0.00
14/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4175	4	4175	4	0.00
14/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	2	0	2	0	0.00
14/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	2	0	2	0	0.00
14/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	2	0	2	0	0.00
14/11/2014	R204 On 07-May-15			Bond Future	7.04	106.0465	7.0352	106.0465	0.00
14/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	1797	2	1797	2	0.00
14/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	1844	2	1844	2	0.00
14/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	1820	2	1820	2	0.00
14/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	354	0	354	0	0.00
14/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	346	0	346	0	0.00
14/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	339	0	339	0	0.00
14/11/2014	R204 On 06-August-15			Bond Future	7.04	103.8408	7.0445	103.8408	0.00
14/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4101	4	4101	4	0.00
14/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2448	2	2448	2	0.00
14/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2493	2	2493	2	0.00
14/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2470	2	2470	2	0.00
14/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	107	0	107	0	699.00
14/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	382	0	382	0	0.00
14/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	389	0	389	0	0.00
14/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	376	0	376	0	0.00
14/11/2014	R207 On 05-February-15			Bond Future	7.26	100.3633	7.2594	100.3633	36,307.00
14/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	4916	5	4916	5	0.00
14/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	4954	5	4954	5	0.00
14/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	4877	5	4877	5	0.00
14/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	4	0	4	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
14/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	4	0	4	0	0.00
14/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	4	0	4	0	0.00
14/11/2014	R207 On 07-May-15			Bond Future	7.30	102.0055	7.3047	102.0055	0.00
14/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	3758	4	3758	4	0.00
14/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2141	2	2141	2	66.00
14/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	3791	4	3791	4	0.00
14/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	3724	4	3724	4	0.00
14/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	153	0	153	0	0.00
14/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	149	0	149	0	0.00
14/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	499	1	499	1	0.00
14/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	157	0	157	0	0.00
14/11/2014	R207 On 06-August-15			Bond Future	7.33	100.1245	7.3321	100.1245	0.00
14/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2288	2	2288	2	0.00
14/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2338	2	2338	2	0.00
14/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2313	2	2313	2	0.00
14/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1643	2	1643	2	70.00
14/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	787	1	787	1	0.00
14/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	775	1	775	1	0.00
14/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	764	1	764	1	0.00
14/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	1169	1	1169	1	0.00
14/11/2014	R208 On 05-February-15			Bond Future	7.45	98.9756	7.4454	98.9756	52,029.00
14/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	4834	5	4834	5	0.00
14/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	4921	5	4921	5	0.00
14/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	4877	5	4877	5	0.00
14/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	19	0	19	0	0.00
14/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	18	0	18	0	0.00
14/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	17	0	17	0	0.00
14/11/2014	R208 On 07-May-15			Bond Future	7.49	97.1943	7.4894	97.1943	0.00
14/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	2794	3	2794	3	0.00
14/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	2862	3	2862	3	0.00
14/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	2828	3	2828	3	0.00
14/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	528	1	528	1	0.00
14/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	507	1	507	1	0.00
14/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	517	1	517	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
14/11/2014	R208 On 06-August-15			Bond Future	7.52	98.8744	7.5189	98.8744	0.00
14/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	2994	3	2994	3	0.00
14/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	2964	3	2964	3	0.00
14/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	3024	3	3024	3	0.00
14/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	5892	6	5892	6	0.00
14/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	208	0	208	0	198.00
14/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	904	1	904	1	0.00
14/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	891	1	891	1	0.00
14/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	878	1	878	1	0.00
14/11/2014	R208 On 05-November-15			Bond Future	7.52	97.2715	7.5215	97.2715	0.00
14/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	4592	5	4592	5	0.00
14/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2456	2	2456	2	0.00
14/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2481	2	2481	2	0.00
14/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2430	2	2430	2	0.00
14/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	598	1	598	1	2,200.00
14/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1485	2	1485	2	0.00
14/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1468	2	1468	2	0.00
14/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1502	2	1502	2	0.00
14/11/2014	R209 On 05-February-15			Bond Future	8.53	79.7386	8.5251	79.7386	28,435.00
14/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	5806	5	5806	5	0.00
14/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	5741	5	5741	5	0.00
14/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	4173	4	4173	4	0.00
14/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	5677	5	5677	5	0.00
14/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	221	0	221	0	0.00
14/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	228	0	228	0	0.00
14/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	213	0	213	0	0.00
14/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	487	1	487	1	0.00
14/11/2014	R209 On 07-May-15			Bond Future	8.57	77.8947	8.5714	77.8947	0.00
14/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	4685	4	4685	4	0.00
14/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	4633	4	4633	4	0.00
14/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4582	4	4582	4	0.00
14/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1327	1	1327	1	0.00
14/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1350	1	1350	1	0.00
14/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1304	1	1304	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
14/11/2014	R209 On 06-August-15			Bond Future	8.61	79.2413	8.6111	79.2413	0.00
14/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	9852	9	9852	9	0.00
14/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	5115	5	5115	5	0.00
14/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	5163	5	5163	5	0.00
14/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	5068	5	5068	5	0.00
14/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	2132	2	2132	2	0.00
14/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	607	1	607	1	2,914.00
14/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	2105	2	2105	2	0.00
14/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	2159	2	2159	2	0.00
14/11/2014	R210 On 05-February-15			Bond Future	177.59	177.5906	177.5914	177.5906	628.00
14/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2601	3	2601	3	0.00
14/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2581	3	2581	3	0.00
14/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2591	3	2591	3	0.00
14/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R210 On 07-May-15			Bond Future	178.43	178.4387	178.4336	178.4387	0.00
14/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1434	1	1434	1	0.00
14/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1444	1	1444	1	0.00
14/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1424	1	1424	1	0.00
14/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R211 On 05-February-15			Bond Future	132.75	133.0085	132.7482	133.0085	1,120.00
14/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	252	0	252	0	0.00
14/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	242	0	242	0	0.00
14/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	262	0	262	0	0.00
14/11/2014	R211 On 07-May-15			Bond Future	134.93	135.2003	134.9312	135.2003	0.00
14/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	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
14/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	69	0	69	0	0.00
14/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	79	0	79	0	0.00
14/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	59	0	59	0	0.00
14/11/2014	R212 On 05-February-15			Bond Future	137.92	137.9148	137.9150	137.9148	14,864.00
14/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	75	0	75	0	0.00
14/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	95	0	95	0	0.00
14/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	85	0	85	0	0.00
14/11/2014	R212 On 07-May-15			Bond Future	140.18	140.1875	140.1831	140.1875	0.00
14/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	817	1	817	1	0.00
14/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	827	1	827	1	0.00
14/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	807	1	807	1	0.00
14/11/2014	R213 On 05-February-15			Bond Future	8.39	90.6740	8.3902	90.6740	21,796.00
14/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	6620	6	6620	6	0.00
14/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	6687	6	6687	6	0.00
14/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	6554	6	6554	6	0.00
14/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	133	0	133	0	0.00
14/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	128	0	128	0	0.00
14/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	138	0	138	0	0.00
14/11/2014	R213 On 07-May-15			Bond Future	8.44	88.6119	8.4379	88.6119	0.00
14/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	3937	4	3937	4	0.00
14/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	4035	4	4035	4	0.00
14/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	3986	4	3986	4	0.00
14/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1578	2	1578	2	0.00
14/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1551	2	1551	2	0.00
14/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1605	2	1605	2	0.00
14/11/2014	R213 On 06-August-15			Bond Future	8.48	90.1436	8.4786	90.1436	0.00
14/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3417	3	3417	3	0.00
14/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3457	3	3457	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
14/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3378	3	3378	3	0.00
14/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	3251	3	3251	3	0.00
14/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	3289	3	3289	3	0.00
14/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	3213	3	3213	3	0.00
14/11/2014	R214 On 05-February-15			Bond Future	8.63	80.5657	8.6263	80.5657	6,866.00
14/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	7068	7	7068	7	0.00
14/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	7001	7	7001	7	0.00
14/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	6933	7	6933	7	0.00
14/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	154	0	154	0	0.00
14/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	159	0	159	0	0.00
14/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	149	0	149	0	0.00
14/11/2014	R214 On 07-May-15			Bond Future	8.67	78.5915	8.6715	78.5915	0.00
14/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	5160	5	5160	5	0.00
14/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	5215	5	5215	5	0.00
14/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	5106	5	5106	5	0.00
14/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1317	1	1317	1	0.00
14/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1294	1	1294	1	0.00
14/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1340	1	1340	1	0.00
14/11/2014	R214 On 06-August-15			Bond Future	8.71	79.9500	8.7108	79.9500	0.00
14/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	3765	4	3765	4	0.00
14/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	3806	4	3806	4	0.00
14/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	3849	4	3849	4	0.00
14/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	3523	4	3523	4	0.00
14/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3482	4	3482	4	0.00
14/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3442	4	3442	4	0.00
14/11/2014	R248 On 05-February-15			Bond Future	8.69	104.0424	8.6877	104.0424	40,123.00
14/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	8202	8	8202	8	0.00
14/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	8108	8	8108	8	0.00
14/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	8296	8	8296	8	0.00
14/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 07-May-15			Bond Future	8.73	101.3128	8.7344	101.3128	0.00
14/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	5297	5	5297	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
14/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	5394	5	5394	5	0.00
14/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	5199	5	5199	5	0.00
14/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 06-August-15			Bond Future	8.78	103.0640	8.7752	103.0640	0.00
14/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
14/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	163	1	163	1	0.00
14/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	377	1	377	1	0.00
14/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	270	1	270	1	0.00