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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	1409 On 28-February-41			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
13/05/2015	2025 On 06-August-15			Bond Future	122.79	122.7607	122.7880	122.7607	16.00
13/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1798	2	1798	2	0.00
13/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1788	2	1788	2	0.00
13/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1778	2	1778	2	0.00
13/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2025 On 05-November-15			Bond Future	124.81	124.7850	124.8094	124.7850	0.00
13/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1799	2	1799	2	0.00
13/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1819	2	1819	2	0.00
13/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1809	2	1809	2	0.00
13/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2030 On 06-August-15			Bond Future	8.61	94.7698	8.6084	94.7698	8,573.00
13/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	7132	8	7132	8	0.00
13/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	7045	8	7045	8	0.00
13/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	7220	8	7220	8	0.00
13/05/2015	2030 On 05-November-15			Bond Future	8.66	96.3340	8.6615	96.3340	0.00
13/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	1269	2	1269	2	0.00
13/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	1190	2	1190	2	0.00
13/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	1348	2	1348	2	0.00
13/05/2015	2032 On 06-August-15			Bond Future	8.70	98.5493	8.6996	98.5493	1,585.00
13/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	1710	2	1710	2	0.00
13/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	1797	2	1797	2	0.00

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13/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1623	2	1623	2	0.00
13/05/2015	2032 On 05-November-15			Bond Future	8.75	96.0190	8.7541	96.0190	0.00
13/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6606	7	6606	7	0.00
13/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	6698	7	6698	7	0.00
13/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	6514	7	6514	7	0.00
13/05/2015	2032 On 04-February-16			Bond Future	8.81	97.6574	8.8063	97.6574	0.00
13/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	965	2	965	2	0.00
13/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	882	1	882	1	0.00
13/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	798	1	798	1	0.00
13/05/2015	2037 On 06-August-15			Bond Future	8.81	96.6707	8.8143	96.6707	33,089.00
13/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	603	1	603	1	0.00
13/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	698	1	698	1	0.00
13/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	509	1	509	1	0.00
13/05/2015	2037 On 05-November-15			Bond Future	8.87	98.2665	8.8651	98.2665	0.00
13/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	8534	9	8534	9	0.00
13/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	8639	9	8639	9	0.00
13/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	8429	9	8429	9	0.00
13/05/2015	2037 On 04-February-16			Bond Future	8.92	95.6856	8.9150	95.6856	0.00
13/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	1525	2	1525	2	0.00

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13/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	1619	2	1619	2	0.00
13/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	1432	2	1432	2	0.00
13/05/2015	2038 On 06-August-15			Bond Future	131.05	131.0205	131.0520	131.0205	3,345.00
13/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	3062	3	3062	3	0.00
13/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	3042	3	3042	3	0.00
13/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	3052	3	3052	3	0.00
13/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2038 On 05-November-15			Bond Future	133.21	133.1811	133.2095	133.1811	0.00
13/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	790	1	790	1	0.00
13/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	800	1	800	1	0.00
13/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	780	1	780	1	0.00
13/05/2015	2044 On 06-August-15			Bond Future	8.88	98.3282	8.8763	98.3282	10,733.00
13/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	1408	2	1408	2	0.00
13/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	1199	2	1199	2	0.00
13/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	1303	2	1303	2	0.00
13/05/2015	2044 On 05-November-15			Bond Future	8.93	99.9513	8.9250	99.9513	0.00
13/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	7238	8	7238	8	0.00
13/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	7124	8	7124	8	0.00
13/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	7352	8	7352	8	0.00
13/05/2015	2044 On 04-February-16			Bond Future	8.97	97.2740	8.9729	97.2740	0.00
13/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	369	0	369	0	0.00
13/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	170	0	170	0	0.00
13/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	270	0	270	0	0.00

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13/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2046 On 06-August-15			Bond Future	132.98	132.6521	132.9817	132.6521	6,022.00
13/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	3972	4	3972	4	0.00
13/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	3992	4	3992	4	0.00
13/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	3982	4	3982	4	0.00
13/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2046 On 05-November-15			Bond Future	133.77	133.4411	133.7725	133.4411	0.00
13/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	782	0	782	0	0.00
13/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	762	0	762	0	0.00
13/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	772	0	772	0	0.00
13/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2050 On 06-August-15			Bond Future	141.20	141.8735	141.2041	141.8735	3,768.00
13/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	4204	5	4204	5	0.00
13/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	4214	5	4214	5	0.00
13/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	4194	5	4194	5	0.00
13/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	2050 On 05-November-15			Bond Future	143.53	144.2128	143.5285	144.2128	0.00
13/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
13/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	1481	1	1481	1	0.00
13/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	1471	1	1471	1	0.00
13/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	1461	1	1461	1	0.00
13/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	AL37 On 06-August-15			Index Future	460.54	459.6920	460.5360	459.6920	124.00
13/05/2015	AL37 On 05-November-15			Index Future	468.19	467.3420	468.1930	467.3420	0.00
13/05/2015	AL7T On 06-August-15			Index Future	543.70	541.6670	543.7000	541.6670	3.00
13/05/2015	AL7T On 05-November-15			Index Future	552.74	550.6820	552.7400	550.6820	0.00
13/05/2015	ALBI On 06-August-15			Index Future	496.01	494.0890	496.0090	494.0890	510.00
13/05/2015	ALBI On 05-November-15			Index Future	504.26	502.3110	504.2550	502.3110	103.00
13/05/2015	ALBI On 04-February-16			Index Future	512.85	510.8730	512.8510	510.8730	0.00
13/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/05/2015	EL28 On 06-August-15			Bond Future	127.27	127.2366	127.2701	127.2366	0.00
13/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2260	2	2260	2	0.00
13/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2270	2	2270	2	0.00
13/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2280	2	2280	2	0.00
13/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	EL28 On 05-November-15			Bond Future	127.83	127.7955	127.8260	127.7955	0.00
13/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	836	1	836	1	0.00
13/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	816	1	816	1	0.00
13/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	826	1	826	1	0.00
13/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	ES33 On 06-August-15			Bond Future	9.77	83.5143	9.7653	83.5143	6,396.00
13/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
13/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
13/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
13/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1273	2	1273	2	0.00
13/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1127	2	1127	2	0.00
13/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1200	2	1200	2	0.00
13/05/2015	ES33 On 05-November-15			Bond Future	9.85	81.1039	9.8489	81.1039	0.00
13/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
13/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
13/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6359	7	6359	7	0.00
13/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6280	7	6280	7	0.00
13/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6439	7	6439	7	0.00
13/05/2015	ES33 On 04-February-16			Bond Future	9.93	82.4878	9.9335	82.4878	0.00
13/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	392	0	392	0	0.00
13/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	530	0	530	0	0.00
13/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	461	0	461	0	0.00
13/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	GOVI On 06-August-15			GOVI	492.55	490.7890	492.5520	490.7890	452.00
13/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
13/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
13/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
13/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	74480	9	74480	9	0.00
13/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	74580	9	74580	9	0.00
13/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	74380	9	74380	9	0.00
13/05/2015	GOVI On 05-November-15			GOVI	500.74	498.9560	500.7410	498.9560	27.00
13/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
13/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
13/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
13/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	292590	31	292590	31	0.00
13/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	292490	31	292490	31	0.00
13/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	292690	31	292690	31	0.00
13/05/2015	GOVI On 04-February-16			GOVI	509.28	507.4600	509.2770	507.4600	0.00
13/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
13/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
13/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
13/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	27130	5	27130	5	0.00
13/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	27330	5	27330	5	0.00
13/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	27230	5	27230	5	0.00
13/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/05/2015	IGOV On 06-August-15			Index Future	233.92	233.9360	233.9220	233.9360	1,080.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2015	IGOV On 05-November-15			Index Future	237.81	237.8290	237.8110	237.8290	17.00
13/05/2015	IGOV On 04-February-16			Index Future	241.87	241.8820	241.8650	241.8820	0.00
13/05/2015	ILBI On 06-August-15			Index Future	634.07	633.9870	634.0670	633.9870	159.00
13/05/2015	ILBI On 05-November-15			Index Future	644.58	644.5000	644.5780	644.5000	0.00
13/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
13/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
13/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.23	93.7900	6.2300	93.7900	7,500.00
13/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.27	93.7600	6.2700	93.7600	0.00
13/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.40	93.6400	6.4000	93.6400	0.00
13/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.44	93.6000	6.4400	93.6000	0.00
13/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.58	93.4800	6.5800	93.4800	0.00
13/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.76	93.3100	6.7600	93.3100	0.00
13/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.99	93.1000	6.9900	93.1000	0.00
13/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.19	92.8750	7.1900	92.8750	0.00
13/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.39	92.7100	7.3900	92.7100	0.00
13/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.53	92.5700	7.5300	92.5700	0.00
13/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.67	92.4400	7.6700	92.4400	0.00
13/05/2015	R023 On 06-August-15			Bond Future	7.95	102.0833	7.9484	102.0833	10,246.00
13/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2377	2	2377	2	0.00
13/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6077	6	6077	6	0.00
13/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2414	2	2414	2	0.00
13/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2452	2	2452	2	0.00
13/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	772	1	772	1	0.00
13/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	738	1	738	1	0.00
13/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	755	1	755	1	0.00
13/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	81	0	81	0	911.00
13/05/2015	R023 On 05-November-15			Bond Future	8.00	99.8425	8.0039	99.8425	0.00
13/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2001	2	2001	2	0.00
13/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2055	2	2055	2	0.00
13/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2028	2	2028	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	2049	2	2049	2	0.00
13/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	2022	2	2022	2	0.00
13/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	2076	2	2076	2	0.00
13/05/2015	R023 On 04-February-16			Bond Future	8.06	101.5458	8.0585	101.5458	0.00
13/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2324	2	2324	2	0.00
13/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2273	2	2273	2	0.00
13/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2299	2	2299	2	0.00
13/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2633	3	2633	3	0.00
13/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2606	3	2606	3	0.00
13/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2579	3	2579	3	0.00
13/05/2015	R186 On 06-August-15			Bond Future	8.17	117.9831	8.1696	117.9831	40,760.00
13/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	3755	3	3755	3	0.00
13/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	849	1	849	1	1,000.00
13/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1503	1	1503	1	0.00
13/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1536	1	1536	1	0.00
13/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1570	1	1570	1	0.00
13/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6175	6	6175	6	0.00
13/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4033	4	4033	4	0.00
13/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3486	3	3486	3	0.00
13/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	1106	1	1106	1	5,229.00
13/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	4336	5	4336	5	0.00
13/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2979	3	2979	3	0.00
13/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1232	1	1232	1	4,229.00
13/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2880	3	2880	3	0.00
13/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	990	1	990	1	4,229.00
13/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2929	3	2929	3	0.00
13/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	428	0	428	0	5,350.00
13/05/2015	R186 On 05-November-15			Bond Future	8.22	119.9294	8.2202	119.9294	500.00
13/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4095	4	4095	4	0.00
13/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3183	3	3183	3	0.00
13/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3102	3	3102	3	0.00
13/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3264	3	3264	3	0.00
13/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3223	3	3223	3	0.00
13/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7004	7	7004	7	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
13/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3646	3	3646	3	0.00
13/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2281	3	2281	3	6,248.00
13/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	3104	3	3104	3	1,090.00
13/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2616	3	2616	3	9,370.00
13/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	3025	3	3025	3	0.00
13/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2947	3	2947	3	0.00
13/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2986	3	2986	3	8,690.00
13/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	999	1	999	1	2,600.00
13/05/2015	R186 On 04-February-16			Bond Future	8.27	116.6765	8.2678	116.6765	5,512.00
13/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1361	1	1361	1	0.00
13/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1340	1	1340	1	0.00
13/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1320	1	1320	1	0.00
13/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7565	8	7565	8	0.00
13/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7502	8	7502	8	0.00
13/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7629	8	7629	8	0.00
13/05/2015	R186 On 05-May-16			Bond Future	8.30	118.8031	8.3004	118.8031	0.00
13/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4456	4	4456	4	0.00
13/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4495	4	4495	4	0.00
13/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4417	4	4417	4	0.00
13/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	1975	2	1975	2	0.00
13/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	4190	5	4190	5	0.00
13/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	4115	5	4115	5	0.00
13/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	7852	8	7852	8	0.00
13/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	4153	5	4153	5	0.00
13/05/2015	R197 On 06-August-15			Bond Future	291.80	291.5267	291.8015	291.5267	1,046.00
13/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	3792	4	3792	4	0.00
13/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	3802	4	3802	4	0.00
13/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	3812	4	3812	4	0.00
13/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R197 On 05-November-15			Bond Future	296.60	296.3335	296.6046	296.3335	0.00
13/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	1615	1	1615	1	0.00
13/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	1595	1	1595	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
13/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	1605	1	1605	1	0.00
13/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R202 On 06-August-15			Bond Future	244.22	244.1619	244.2191	244.1619	54,217.00
13/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	4219	4	4219	4	0.00
13/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	4229	4	4229	4	0.00
13/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	4209	4	4209	4	0.00
13/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R202 On 05-November-15			Bond Future	248.24	248.1876	248.2388	248.1876	0.00
13/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	2249	2	2249	2	0.00
13/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	2229	2	2229	2	0.00
13/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	2239	2	2239	2	0.00
13/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R203 On 06-August-15			Bond Future	7.13	105.3817	7.1336	105.3817	16,103.00
13/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	185	0	185	0	0.00
13/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1446	1	1446	1	0.00
13/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	195	0	195	0	0.00
13/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	190	0	190	0	0.00
13/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	938	1	938	1	0.00
13/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	952	1	952	1	0.00
13/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	87	0	87	0	5,000.00
13/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	924	1	924	1	0.00
13/05/2015	R203 On 05-November-15			Bond Future	7.19	102.9531	7.1896	102.9531	0.00
13/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	44	0	44	0	0.00
13/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	45	0	45	0	0.00
13/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	46	0	46	0	0.00
13/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2122	2	2122	2	0.00
13/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2105	2	2105	2	0.00
13/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2138	2	2138	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2015	R203 On 04-February-16			Bond Future	7.24	104.7096	7.2417	104.7096	0.00
13/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	549	1	549	1	0.00
13/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	565	1	565	1	0.00
13/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	557	1	557	1	0.00
13/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	552	1	552	1	0.00
13/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	537	1	537	1	0.00
13/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	545	1	545	1	0.00
13/05/2015	R204 On 06-August-15			Bond Future	7.40	102.7380	7.3951	102.7380	11,940.00
13/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	2996	3	2996	3	0.00
13/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1340	1	1340	1	0.00
13/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1383	1	1383	1	0.00
13/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1362	1	1362	1	0.00
13/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	46	0	46	0	699.00
13/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	318	0	318	0	0.00
13/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	326	0	326	0	0.00
13/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	310	0	310	0	0.00
13/05/2015	R204 On 05-November-15			Bond Future	7.45	104.4326	7.4529	104.4326	0.00
13/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	87	0	87	0	0.00
13/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	89	0	89	0	0.00
13/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	84	0	84	0	0.00
13/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3448	4	3448	4	0.00
13/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3474	4	3474	4	0.00
13/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3501	4	3501	4	0.00
13/05/2015	R204 On 04-February-16			Bond Future	7.51	102.1769	7.5051	102.1769	0.00
13/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1033	1	1033	1	0.00
13/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1020	1	1020	1	0.00
13/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1007	1	1007	1	0.00
13/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1033	1	1033	1	0.00
13/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1021	1	1021	1	0.00
13/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1046	1	1046	1	0.00
13/05/2015	R207 On 06-August-15			Bond Future	7.63	98.9419	7.6273	98.9419	34,046.00
13/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1131	1	1131	1	0.00
13/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1174	1	1174	1	0.00
13/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1152	1	1152	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
13/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	630	1	630	1	70.00
13/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	719	1	719	1	0.00
13/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1245	1	1245	1	0.00
13/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	689	1	689	1	0.00
13/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	704	1	704	1	0.00
13/05/2015	R207 On 05-November-15			Bond Future	7.68	100.5744	7.6842	100.5744	0.00
13/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1376	1	1376	1	0.00
13/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1414	1	1414	1	0.00
13/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1395	1	1395	1	0.00
13/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	972	1	972	1	19.00
13/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	870	1	870	1	53.00
13/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1182	1	1182	1	0.00
13/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1166	1	1166	1	0.00
13/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1617	2	1617	2	0.00
13/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1150	1	1150	1	0.00
13/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1762	2	1762	2	0.00
13/05/2015	R207 On 04-February-16			Bond Future	7.74	98.6481	7.7392	98.6481	0.00
13/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	750	1	750	1	43.00
13/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1030	1	1030	1	0.00
13/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1058	1	1058	1	0.00
13/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1044	1	1044	1	19.00
13/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1838	2	1838	2	0.00
13/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1819	2	1819	2	0.00
13/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1857	2	1857	2	0.00
13/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2315	3	2315	3	0.00
13/05/2015	R207 On 05-May-16			Bond Future	7.77	100.4459	7.7694	100.4459	0.00
13/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1821	2	1821	2	0.00
13/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1788	2	1788	2	0.00
13/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1353	1	1353	1	43.00
13/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1805	2	1805	2	0.00
13/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1554	2	1554	2	0.00
13/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1539	2	1539	2	0.00
13/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	2009	2	2009	2	0.00
13/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1568	2	1568	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2015	R208 On 06-August-15			Bond Future	7.75	97.7440	7.7501	97.7440	38,758.00
13/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1728	2	1728	2	0.00
13/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1700	2	1700	2	0.00
13/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1756	2	1756	2	0.00
13/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4728	5	4728	5	0.00
13/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	642	1	642	1	0.00
13/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	628	1	628	1	0.00
13/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	657	1	657	1	0.00
13/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	62	0	62	0	198.00
13/05/2015	R208 On 05-November-15			Bond Future	7.81	95.9559	7.8052	95.9559	0.00
13/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3351	3	3351	3	0.00
13/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1434	1	1434	1	0.00
13/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1454	1	1454	1	0.00
13/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1413	1	1413	1	0.00
13/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	560	1	560	1	2,200.00
13/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1666	2	1666	2	0.00
13/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1644	2	1644	2	0.00
13/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1688	2	1688	2	0.00
13/05/2015	R208 On 04-February-16			Bond Future	7.86	97.5930	7.8565	97.5930	0.00
13/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1605	2	1605	2	0.00
13/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1586	2	1586	2	0.00
13/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1624	2	1624	2	0.00
13/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	2059	2	2059	2	0.00
13/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	2037	2	2037	2	0.00
13/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	2016	2	2016	2	0.00
13/05/2015	R209 On 06-August-15			Bond Future	8.75	78.0767	8.7524	78.0767	25,841.00
13/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8308	8	8308	8	0.00
13/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3233	3	3233	3	0.00
13/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3280	3	3280	3	0.00
13/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3186	3	3186	3	0.00
13/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1354	2	1354	2	0.00
13/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	167	0	167	0	2,914.00
13/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1327	2	1327	2	0.00
13/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1382	2	1382	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2015	R209 On 05-November-15			Bond Future	8.80	76.2161	8.8008	76.2161	0.00
13/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	945	1	945	1	0.00
13/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	979	1	979	1	0.00
13/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	961	1	961	1	0.00
13/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7484	8	7484	8	0.00
13/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7416	8	7416	8	0.00
13/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7554	8	7554	8	0.00
13/05/2015	R209 On 04-February-16			Bond Future	8.85	77.5165	8.8471	77.5165	0.00
13/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3585	3	3585	3	0.00
13/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3620	3	3620	3	0.00
13/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3656	3	3656	3	0.00
13/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	4362	5	4362	5	0.00
13/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	4320	5	4320	5	0.00
13/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4403	5	4403	5	0.00
13/05/2015	R210 On 06-August-15			Bond Future	181.75	181.7136	181.7550	181.7136	1,184.00
13/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	2765	3	2765	3	0.00
13/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	2745	3	2745	3	0.00
13/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	2755	3	2755	3	0.00
13/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R210 On 05-November-15			Bond Future	182.63	182.5903	182.6274	182.5903	0.00
13/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	627	1	627	1	0.00
13/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	637	1	637	1	0.00
13/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	617	1	617	1	0.00
13/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R211 On 06-August-15			Bond Future	132.89	132.8638	132.8850	132.8638	1,120.00
13/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	2115	2	2115	2	0.00
13/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	2125	2	2125	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	2105	2	2105	2	0.00
13/05/2015	R211 On 05-November-15			Bond Future	135.07	135.0550	135.0728	135.0550	0.00
13/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	83	0	83	0	0.00
13/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	73	0	73	0	0.00
13/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	63	0	63	0	0.00
13/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R212 On 06-August-15			Bond Future	140.01	139.9802	140.0113	139.9802	1,113.00
13/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	979	1	979	1	0.00
13/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	989	1	989	1	0.00
13/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	999	1	999	1	0.00
13/05/2015	R212 On 05-November-15			Bond Future	142.32	142.2888	142.3163	142.2888	0.00
13/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3684	4	3684	4	0.00
13/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3694	4	3694	4	0.00
13/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3674	4	3674	4	0.00
13/05/2015	R213 On 06-August-15			Bond Future	8.65	88.7057	8.6470	88.7057	18,667.00
13/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1578	1	1578	1	0.00
13/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1609	1	1609	1	0.00
13/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1642	1	1642	1	0.00
13/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2739	3	2739	3	0.00
13/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2694	3	2694	3	0.00
13/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2785	3	2785	3	0.00
13/05/2015	R213 On 05-November-15			Bond Future	8.70	86.6240	8.7011	86.6240	0.00
13/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	686	1	686	1	0.00
13/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	713	1	713	1	0.00
13/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	699	1	699	1	0.00
13/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	8358	9	8358	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	8216	9	8216	9	0.00
13/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	8287	9	8287	9	0.00
13/05/2015	R213 On 04-February-16			Bond Future	8.75	88.1018	8.7548	88.1018	0.00
13/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3842	4	3842	4	0.00
13/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	3879	4	3879	4	0.00
13/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3805	3	3805	3	0.00
13/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3877	4	3877	4	0.00
13/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3840	4	3840	4	0.00
13/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3915	4	3915	4	0.00
13/05/2015	R214 On 06-August-15			Bond Future	8.79	79.2325	8.7949	79.2325	20,751.00
13/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2104	2	2104	2	0.00
13/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2142	2	2142	2	0.00
13/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2181	2	2181	2	0.00
13/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2555	3	2555	3	0.00
13/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2511	3	2511	3	0.00
13/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2468	3	2468	3	0.00
13/05/2015	R214 On 05-November-15			Bond Future	8.84	77.2478	8.8431	77.2478	0.00
13/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	967	1	967	1	0.00
13/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	949	1	949	1	0.00
13/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	932	1	932	1	0.00
13/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	8383	9	8383	9	0.00
13/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	8306	9	8306	9	0.00
13/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	8230	9	8230	9	0.00
13/05/2015	R214 On 04-February-16			Bond Future	8.89	78.5657	8.8907	78.5657	4,320.00
13/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1510	1	1510	1	0.00
13/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1531	1	1531	1	0.00
13/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1489	1	1489	1	0.00
13/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	9164	9	9164	9	0.00
13/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	9236	10	9236	10	0.00
13/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	9309	10	9309	10	0.00
13/05/2015	R248 On 06-August-15			Bond Future	8.86	102.1197	8.8615	102.1197	35,237.00
13/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R248 On 06-August-15	8.75	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
13/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	1184	2	1184	2	0.00
13/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	1291	2	1291	2	0.00
13/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	1077	2	1077	2	0.00
13/05/2015	R248 On 05-November-15			Bond Future	8.91	99.3732	8.9113	99.3732	0.00
13/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	10459	11	10459	11	0.00
13/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	10335	11	10335	11	0.00
13/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	10212	11	10212	11	0.00
13/05/2015	R248 On 04-February-16			Bond Future	8.96	101.0685	8.9607	101.0685	0.00
13/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	301	0	301	0	0.00
13/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	505	0	505	0	0.00
13/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	403	0	403	0	0.00
13/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
13/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00