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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
18/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	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
18/05/2015	2025 On 06-August-15			Bond Future	122.71	122.8052	122.7052	122.8052	16.00
18/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1715	2	1715	2	0.00
18/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1705	2	1705	2	0.00
18/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1695	2	1695	2	0.00
18/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2025 On 05-November-15			Bond Future	124.72	124.8239	124.7179	124.8239	0.00
18/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1708	2	1708	2	0.00
18/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1728	2	1728	2	0.00
18/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1718	2	1718	2	0.00
18/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2030 On 06-August-15			Bond Future	8.54	96.5606	8.5444	96.5606	9,690.00
18/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	6625	6	6625	6	0.00
18/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	6537	6	6537	6	0.00
18/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	6712	6	6712	6	0.00
18/05/2015	2030 On 05-November-15			Bond Future	8.60	98.1492	8.5962	98.1492	0.00
18/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	759	0	759	0	0.00
18/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	679	0	679	0	0.00
18/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	838	0	838	0	0.00
18/05/2015	2032 On 06-August-15			Bond Future	8.64	100.4631	8.6358	100.4631	1,585.00
18/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	1168	0	1168	0	0.00
18/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	1255	0	1255	0	0.00

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18/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1081	0	1081	0	0.00
18/05/2015	2032 On 05-November-15			Bond Future	8.69	97.9592	8.6890	97.9592	0.00
18/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6061	5	6061	5	0.00
18/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	6153	5	6153	5	0.00
18/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	5969	5	5969	5	0.00
18/05/2015	2032 On 04-February-16			Bond Future	8.74	99.6311	8.7393	99.6311	0.00
18/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	1	0	1	0.00
18/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	1	0	1	0.00
18/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	411	0	411	0	0.00
18/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	327	0	327	0	0.00
18/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	244	0	244	0	0.00
18/05/2015	2037 On 06-August-15			Bond Future	8.76	98.7847	8.7556	98.7847	33,279.00
18/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	1	0	1	0.00
18/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	1	0	1	0.00
18/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	41	1	41	1	0.00
18/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	53	0	53	0	0.00
18/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	147	0	147	0	0.00
18/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2037 On 05-November-15			Bond Future	8.81	100.4101	8.8054	100.4101	0.00
18/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	7981	7	7981	7	0.00
18/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	8086	7	8086	7	0.00
18/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	7876	7	7876	7	0.00
18/05/2015	2037 On 04-February-16			Bond Future	8.85	97.8661	8.8536	97.8661	0.00
18/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	962	0	962	0	0.00

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18/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	1056	0	1056	0	0.00
18/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	869	0	869	0	0.00
18/05/2015	2038 On 06-August-15			Bond Future	129.54	129.7697	129.5449	129.7697	3,355.00
18/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	1555	2	1555	2	0.00
18/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	1535	2	1535	2	0.00
18/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	1545	2	1545	2	0.00
18/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2038 On 05-November-15			Bond Future	131.67	131.9030	131.6698	131.9030	0.00
18/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	2330	2	2330	2	0.00
18/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	2340	2	2340	2	0.00
18/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	2320	2	2320	2	0.00
18/05/2015	2044 On 06-August-15			Bond Future	8.81	100.6367	8.8127	100.6367	10,733.00
18/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	755	0	755	0	0.00
18/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	546	0	546	0	0.00
18/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	650	0	650	0	0.00
18/05/2015	2044 On 05-November-15			Bond Future	8.86	102.2926	8.8603	102.2926	0.00
18/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	6580	6	6580	6	0.00
18/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	6467	5	6467	5	0.00
18/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	6694	6	6694	6	0.00
18/05/2015	2044 On 04-February-16			Bond Future	8.91	99.6556	8.9063	99.6556	0.00
18/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	1039	2	1039	2	0.00
18/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	840	2	840	2	0.00
18/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	939	2	939	2	0.00

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18/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2046 On 06-August-15			Bond Future	131.24	131.2306	131.2410	131.2306	5,722.00
18/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	2231	2	2231	2	0.00
18/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	2251	2	2251	2	0.00
18/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	2241	2	2241	2	0.00
18/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2046 On 05-November-15			Bond Future	132.00	131.9893	131.9954	131.9893	0.00
18/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	1005	1	1005	1	0.00
18/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	995	1	995	1	0.00
18/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	1015	1	1015	1	0.00
18/05/2015	2050 On 06-August-15			Bond Future	140.89	141.9311	140.8875	141.9311	3,773.00
18/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	3887	5	3887	5	0.00
18/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	3897	5	3897	5	0.00
18/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	3877	5	3877	5	0.00
18/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	2050 On 05-November-15			Bond Future	143.20	144.2641	143.1981	144.2641	0.00
18/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
18/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	1812	1	1812	1	0.00
18/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	1802	1	1802	1	0.00
18/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	1792	1	1792	1	0.00
18/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	AL37 On 06-August-15			Index Future	461.23	462.9620	461.2310	462.9620	124.00
18/05/2015	AL37 On 05-November-15			Index Future	468.87	470.6480	468.8660	470.6480	0.00
18/05/2015	AL7T On 06-August-15			Index Future	545.50	548.9930	545.5000	548.9930	3.00
18/05/2015	AL7T On 05-November-15			Index Future	554.53	558.1080	554.5310	558.1080	0.00
18/05/2015	ALBI On 06-August-15			Index Future	497.90	501.1600	497.8960	501.1600	510.00
18/05/2015	ALBI On 05-November-15			Index Future	506.14	509.4800	506.1380	509.4800	103.00
18/05/2015	ALBI On 04-February-16			Index Future	514.76	518.1680	514.7640	518.1680	0.00
18/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2015	EL28 On 06-August-15			Bond Future	127.30	127.2913	127.3022	127.2913	0.00
18/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2292	2	2292	2	0.00
18/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2302	2	2302	2	0.00
18/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2312	2	2312	2	0.00
18/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	EL28 On 05-November-15			Bond Future	127.85	127.8445	127.8511	127.8445	0.00
18/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	861	1	861	1	0.00
18/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	841	1	841	1	0.00
18/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	851	1	851	1	0.00
18/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	ES33 On 06-August-15			Bond Future	9.71	85.1139	9.7057	85.1139	6,396.00
18/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
18/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
18/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
18/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	844	0	844	0	0.00
18/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	697	0	697	0	0.00
18/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	770	0	770	0	0.00
18/05/2015	ES33 On 05-November-15			Bond Future	9.79	82.7256	9.7881	82.7256	0.00
18/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
18/05/2015	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
18/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
18/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5927	5	5927	5	0.00
18/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5848	5	5848	5	0.00
18/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6007	5	6007	5	0.00
18/05/2015	ES33 On 04-February-16			Bond Future	9.87	84.1375	9.8707	84.1375	0.00
18/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	832	2	832	2	0.00
18/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	970	2	970	2	0.00
18/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	901	2	901	2	0.00
18/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	GOVI On 06-August-15			GOVI	494.24	497.2790	494.2400	497.2790	454.00
18/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
18/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
18/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
18/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	57600	3	57600	3	0.00
18/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	57700	3	57700	3	0.00
18/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	57500	3	57500	3	0.00
18/05/2015	GOVI On 05-November-15			GOVI	502.42	505.5340	502.4220	505.5340	27.00
18/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
18/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
18/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
18/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	275780	24	275780	24	0.00
18/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	275680	24	275680	24	0.00
18/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	275880	24	275880	24	0.00
18/05/2015	GOVI On 04-February-16			GOVI	510.99	514.1550	510.9850	514.1550	0.00
18/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	2	0	2	0.00
18/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	2	0	2	0.00
18/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	2	0	2	0.00
18/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	10050	0	10050	0	0.00
18/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	10250	0	10250	0	0.00
18/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	10150	0	10150	0	0.00
18/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/05/2015	IGOV On 06-August-15			Index Future	233.34	233.6820	233.3380	233.6820	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
18/05/2015	IGOV On 05-November-15			Index Future	237.20	237.5620	237.2010	237.5620	17.00
18/05/2015	IGOV On 04-February-16			Index Future	241.24	241.6130	241.2430	241.6130	0.00
18/05/2015	ILBI On 06-August-15			Index Future	632.43	633.4420	632.4250	633.4420	159.00
18/05/2015	ILBI On 05-November-15			Index Future	642.89	643.9360	642.8920	643.9360	0.00
18/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
18/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.14	93.8400	6.1400	93.8400	0.00
18/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.25	93.7600	6.2500	93.7600	7,500.00
18/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.29	93.7200	6.2900	93.7200	0.00
18/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.42	93.5900	6.4200	93.5900	0.00
18/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.46	93.5500	6.4600	93.5500	0.00
18/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.60	93.4100	6.6000	93.4100	0.00
18/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2300	6.7800	93.2300	0.00
18/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.01	93.0000	7.0100	93.0000	0.00
18/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.21	92.8000	7.2100	92.8000	0.00
18/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.41	92.6000	7.4100	92.6000	0.00
18/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.55	92.4600	7.5500	92.4600	0.00
18/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.69	92.3200	7.6900	92.3200	0.00
18/05/2015	R023 On 06-August-15			Bond Future	7.91	103.1507	7.9098	103.1507	10,246.00
18/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2487	3	2487	3	0.00
18/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6272	7	6272	7	0.00
18/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2526	3	2526	3	0.00
18/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2565	3	2565	3	0.00
18/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	668	1	668	1	0.00
18/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	637	1	637	1	0.00
18/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	652	1	652	1	0.00
18/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	61	0	61	0	911.00
18/05/2015	R023 On 05-November-15			Bond Future	7.96	100.9221	7.9646	100.9221	0.00
18/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2081	2	2081	2	0.00
18/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2137	2	2137	2	0.00
18/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2109	2	2109	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
18/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1917	2	1917	2	0.00
18/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1891	2	1891	2	0.00
18/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1943	2	1943	2	0.00
18/05/2015	R023 On 04-February-16			Bond Future	8.02	102.6443	8.0173	102.6443	0.00
18/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2410	3	2410	3	0.00
18/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2357	3	2357	3	0.00
18/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2384	3	2384	3	0.00
18/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2501	2	2501	2	0.00
18/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2475	2	2475	2	0.00
18/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2449	2	2449	2	0.00
18/05/2015	R186 On 06-August-15			Bond Future	8.12	119.7920	8.1157	119.7920	40,878.00
18/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	4011	5	4011	5	0.00
18/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	700	1	700	1	75.00
18/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	918	1	918	1	1,000.00
18/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1623	2	1623	2	0.00
18/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1695	2	1695	2	0.00
18/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1659	2	1659	2	0.00
18/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	3785	4	3785	4	0.00
18/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6521	7	6521	7	0.00
18/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4302	5	4302	5	0.00
18/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	1842	2	1842	2	75.00
18/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3729	4	3729	4	0.00
18/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	4599	4	4599	4	0.00
18/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	922	1	922	1	5,229.00
18/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1035	1	1035	1	4,229.00
18/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	3965	3	3965	3	0.00
18/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2659	2	2659	2	0.00
18/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	2382	2	2382	2	0.00
18/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2565	2	2565	2	0.00
18/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	1012	1	1012	1	75.00
18/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2612	2	2612	2	0.00
18/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	333	0	333	0	5,350.00
18/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	819	1	819	1	4,229.00
18/05/2015	R186 On 05-November-15			Bond Future	8.17	121.7616	8.1653	121.7616	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
18/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4324	5	4324	5	0.00
18/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3372	4	3372	4	0.00
18/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3288	4	3288	4	0.00
18/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3458	4	3458	4	0.00
18/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3415	4	3415	4	0.00
18/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7322	8	7322	8	0.00
18/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3856	4	3856	4	0.00
18/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2069	2	2069	2	6,248.00
18/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2850	2	2850	2	1,090.00
18/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2386	2	2386	2	9,370.00
18/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2775	2	2775	2	0.00
18/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2701	2	2701	2	0.00
18/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2738	2	2738	2	8,690.00
18/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	877	1	877	1	2,600.00
18/05/2015	R186 On 04-February-16			Bond Future	8.21	118.5407	8.2107	118.5407	5,512.00
18/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1454	2	1454	2	0.00
18/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1432	2	1432	2	0.00
18/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1411	2	1411	2	0.00
18/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7209	7	7209	7	0.00
18/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7147	7	7147	7	0.00
18/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7272	7	7272	7	0.00
18/05/2015	R186 On 05-May-16			Bond Future	8.24	120.6941	8.2420	120.6941	0.00
18/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4667	5	4667	5	0.00
18/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4708	5	4708	5	0.00
18/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4627	5	4627	5	0.00
18/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2090	2	2090	2	0.00
18/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	3951	4	3951	4	0.00
18/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	3879	4	3879	4	0.00
18/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	7518	7	7518	7	0.00
18/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	3915	4	3915	4	0.00
18/05/2015	R197 On 06-August-15			Bond Future	292.07	292.2608	292.0732	292.2608	1,046.00
18/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	4063	4	4063	4	0.00
18/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	4073	4	4073	4	0.00
18/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	4083	4	4083	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R197 On 05-November-15			Bond Future	296.86	297.0643	296.8632	297.0643	0.00
18/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	1873	2	1873	2	0.00
18/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	1853	2	1853	2	0.00
18/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	1863	2	1863	2	0.00
18/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R202 On 06-August-15			Bond Future	242.87	243.5502	242.8663	243.5502	54,213.00
18/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	2866	4	2866	4	0.00
18/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	2876	4	2876	4	0.00
18/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	2856	4	2856	4	0.00
18/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R202 On 05-November-15			Bond Future	246.85	247.5529	246.8490	247.5529	0.00
18/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	859	2	859	2	0.00
18/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	839	2	839	2	0.00
18/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	849	2	849	2	0.00
18/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R203 On 06-August-15			Bond Future	7.11	105.7732	7.1084	105.7732	15,971.00
18/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	186	0	186	0	0.00
18/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1481	2	1481	2	0.00
18/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	197	0	197	0	0.00
18/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	192	0	192	0	0.00
18/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	890	1	890	1	0.00
18/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	905	1	905	1	0.00
18/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	73	0	73	0	5,000.00
18/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	876	1	876	1	0.00
18/05/2015	R203 On 05-November-15			Bond Future	7.16	103.3456	7.1644	103.3456	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
18/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	44	0	44	0	0.00
18/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	45	0	45	0	0.00
18/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	47	0	47	0	0.00
18/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2078	2	2078	2	0.00
18/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2062	2	2062	2	0.00
18/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2095	2	2095	2	0.00
18/05/2015	R203 On 04-February-16			Bond Future	7.21	105.1093	7.2120	105.1093	0.00
18/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	567	1	567	1	0.00
18/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	583	1	583	1	0.00
18/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	575	1	575	1	0.00
18/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	525	0	525	0	0.00
18/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	511	0	511	0	0.00
18/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	518	0	518	0	0.00
18/05/2015	R204 On 06-August-15			Bond Future	7.35	103.3296	7.3545	103.3296	11,910.00
18/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	3105	3	3105	3	0.00
18/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1410	2	1410	2	0.00
18/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1454	2	1454	2	0.00
18/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1432	2	1432	2	0.00
18/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	34	0	34	0	699.00
18/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	268	0	268	0	0.00
18/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	275	0	275	0	0.00
18/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	261	0	261	0	0.00
18/05/2015	R204 On 05-November-15			Bond Future	7.41	105.0285	7.4109	105.0285	0.00
18/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	91	0	91	0	0.00
18/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	94	0	94	0	0.00
18/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	89	0	89	0	0.00
18/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3336	3	3336	3	0.00
18/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3363	3	3363	3	0.00
18/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3389	3	3389	3	0.00
18/05/2015	R204 On 04-February-16			Bond Future	7.46	102.7834	7.4588	102.7834	0.00
18/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1085	1	1085	1	0.00
18/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1071	1	1071	1	0.00
18/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1058	1	1058	1	0.00
18/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	966	1	966	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
18/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	954	1	954	1	0.00
18/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	978	1	978	1	0.00
18/05/2015	R207 On 06-August-15			Bond Future	7.58	99.7025	7.5819	99.7025	34,046.00
18/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1203	1	1203	1	0.00
18/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1248	2	1248	2	0.00
18/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1225	1	1225	1	0.00
18/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	672	1	672	1	70.00
18/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	624	0	624	0	0.00
18/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1121	1	1121	1	0.00
18/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	596	0	596	0	0.00
18/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	610	0	610	0	0.00
18/05/2015	R207 On 05-November-15			Bond Future	7.64	101.3422	7.6375	101.3422	0.00
18/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1446	2	1446	2	0.00
18/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1485	2	1485	2	0.00
18/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1466	2	1466	2	0.00
18/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	1025	1	1025	1	19.00
18/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	919	1	919	1	53.00
18/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1089	1	1089	1	0.00
18/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1074	1	1074	1	0.00
18/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1507	1	1507	1	0.00
18/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1058	1	1058	1	0.00
18/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1647	1	1647	1	0.00
18/05/2015	R207 On 04-February-16			Bond Future	7.69	99.4294	7.6889	99.4294	0.00
18/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	795	1	795	1	43.00
18/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1087	1	1087	1	0.00
18/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1117	1	1117	1	0.00
18/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1102	1	1102	1	19.00
18/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1730	2	1730	2	0.00
18/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1711	2	1711	2	0.00
18/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1748	2	1748	2	0.00
18/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2193	2	2193	2	0.00
18/05/2015	R207 On 05-May-16			Bond Future	7.72	101.2356	7.7171	101.2356	0.00
18/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1898	2	1898	2	0.00
18/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1864	2	1864	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
18/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1416	2	1416	2	43.00
18/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1881	2	1881	2	0.00
18/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1467	1	1467	1	0.00
18/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1453	1	1453	1	0.00
18/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	1908	2	1908	2	0.00
18/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1481	1	1481	1	0.00
18/05/2015	R208 On 06-August-15			Bond Future	7.72	98.5686	7.7162	98.5686	38,758.00
18/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1797	2	1797	2	0.00
18/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1768	2	1768	2	0.00
18/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1827	2	1827	2	0.00
18/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4862	5	4862	5	0.00
18/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	563	0	563	0	0.00
18/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	550	0	550	0	0.00
18/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	577	0	577	0	0.00
18/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	47	0	47	0	198.00
18/05/2015	R208 On 05-November-15			Bond Future	7.77	96.7890	7.7708	96.7890	0.00
18/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3446	4	3446	4	0.00
18/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1483	2	1483	2	0.00
18/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1504	2	1504	2	0.00
18/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1462	2	1462	2	0.00
18/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	510	0	510	0	2,200.00
18/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1570	1	1570	1	0.00
18/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1549	1	1549	1	0.00
18/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1592	1	1592	1	0.00
18/05/2015	R208 On 04-February-16			Bond Future	7.82	98.4407	7.8200	98.4407	0.00
18/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1658	2	1658	2	0.00
18/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1639	2	1639	2	0.00
18/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1678	2	1678	2	0.00
18/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1964	2	1964	2	0.00
18/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1943	2	1943	2	0.00
18/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1922	2	1922	2	0.00
18/05/2015	R209 On 06-August-15			Bond Future	8.69	79.7794	8.6941	79.7794	25,841.00
18/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8715	9	8715	9	0.00
18/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3474	4	3474	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3524	4	3524	4	0.00
18/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3425	4	3425	4	0.00
18/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1143	1	1143	1	0.00
18/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	121	0	121	0	2,914.00
18/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1119	1	1119	1	0.00
18/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1168	1	1168	1	0.00
18/05/2015	R209 On 05-November-15			Bond Future	8.74	77.9427	8.7416	77.9427	0.00
18/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1015	1	1015	1	0.00
18/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1052	1	1052	1	0.00
18/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1033	1	1033	1	0.00
18/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7101	7	7101	7	0.00
18/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7033	6	7033	6	0.00
18/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7169	7	7169	7	0.00
18/05/2015	R209 On 04-February-16			Bond Future	8.79	79.2731	8.7862	79.2731	0.00
18/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3780	4	3780	4	0.00
18/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3817	4	3817	4	0.00
18/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3854	4	3854	4	0.00
18/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	4095	4	4095	4	0.00
18/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	4055	4	4055	4	0.00
18/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4135	4	4135	4	0.00
18/05/2015	R210 On 06-August-15			Bond Future	181.79	181.7811	181.7946	181.7811	1,184.00
18/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	2805	3	2805	3	0.00
18/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	2785	3	2785	3	0.00
18/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	2795	3	2795	3	0.00
18/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R210 On 05-November-15			Bond Future	182.66	182.6496	182.6568	182.6496	0.00
18/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	657	1	657	1	0.00
18/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	667	1	667	1	0.00
18/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	647	1	647	1	0.00
18/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2015	R211 On 06-August-15			Bond Future	133.03	133.0096	133.0274	133.0096	1,120.00
18/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1973	2	1973	2	0.00
18/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	1983	2	1983	2	0.00
18/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1963	2	1963	2	0.00
18/05/2015	R211 On 05-November-15			Bond Future	135.21	135.1962	135.2095	135.1962	0.00
18/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	220	0	220	0	0.00
18/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	210	0	210	0	0.00
18/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	200	0	200	0	0.00
18/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R212 On 06-August-15			Bond Future	140.00	140.2040	139.9975	140.2040	1,113.00
18/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	992	1	992	1	0.00
18/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1002	1	1002	1	0.00
18/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1012	1	1012	1	0.00
18/05/2015	R212 On 05-November-15			Bond Future	142.29	142.5088	142.2940	142.5088	0.00
18/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3706	3	3706	3	0.00
18/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3716	4	3716	4	0.00
18/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3696	3	3696	3	0.00
18/05/2015	R213 On 06-August-15			Bond Future	8.58	90.4263	8.5833	90.4263	18,397.00
18/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1729	2	1729	2	0.00
18/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1763	2	1763	2	0.00
18/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1798	2	1798	2	0.00
18/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2406	2	2406	2	0.00
18/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2364	2	2364	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
18/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2449	2	2449	2	0.00
18/05/2015	R213 On 05-November-15			Bond Future	8.64	88.3683	8.6362	88.3683	0.00
18/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	746	1	746	1	0.00
18/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	776	1	776	1	0.00
18/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	761	1	761	1	0.00
18/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	7929	7	7929	7	0.00
18/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7789	7	7789	7	0.00
18/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7859	7	7859	7	0.00
18/05/2015	R213 On 04-February-16			Bond Future	8.69	89.8762	8.6879	89.8762	0.00
18/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	4070	5	4070	5	0.00
18/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4108	5	4108	5	0.00
18/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	4032	4	4032	4	0.00
18/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3607	3	3607	3	0.00
18/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3572	3	3572	3	0.00
18/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3643	3	3643	3	0.00
18/05/2015	R214 On 06-August-15			Bond Future	8.73	81.0352	8.7316	81.0352	20,806.00
18/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2295	3	2295	3	0.00
18/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2337	3	2337	3	0.00
18/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2379	3	2379	3	0.00
18/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2226	2	2226	2	0.00
18/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2185	2	2185	2	0.00
18/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2145	2	2145	2	0.00
18/05/2015	R214 On 05-November-15			Bond Future	8.78	79.0762	8.7787	79.0762	0.00
18/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1049	1	1049	1	0.00
18/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1029	1	1029	1	0.00
18/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1011	1	1011	1	0.00
18/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	7937	7	7937	7	0.00
18/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	7862	7	7862	7	0.00
18/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	7788	7	7788	7	0.00
18/05/2015	R214 On 04-February-16			Bond Future	8.82	80.4255	8.8245	80.4255	4,320.00
18/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1620	2	1620	2	0.00
18/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1642	2	1642	2	0.00
18/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1598	2	1598	2	0.00
18/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8741	8	8741	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	8812	8	8812	8	0.00
18/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8884	8	8884	8	0.00
18/05/2015	R248 On 06-August-15			Bond Future	8.80	104.4393	8.7981	104.4393	35,237.00
18/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	1	0	1	0.00
18/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	1	0	1	0.00
18/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	514	0	514	0	0.00
18/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	621	0	621	0	0.00
18/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	407	0	407	0	0.00
18/05/2015	R248 On 05-November-15			Bond Future	8.85	101.7257	8.8468	101.7257	0.00
18/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	9784	9	9784	9	0.00
18/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	9660	9	9660	9	0.00
18/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	9537	8	9537	8	0.00
18/05/2015	R248 On 04-February-16			Bond Future	8.89	103.4616	8.8943	103.4616	0.00
18/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	987	2	987	2	0.00
18/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	1192	2	1192	2	0.00
18/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	1090	2	1090	2	0.00
18/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
18/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00