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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
27/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	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
27/05/2015	2025 On 06-August-15			Bond Future	120.76	120.7326	120.7615	120.7326	16.00
27/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	238	0	238	0	0.00
27/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	248	0	248	0	0.00
27/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	228	0	228	0	0.00
27/05/2015	2025 On 05-November-15			Bond Future	122.73	122.6996	122.7257	122.6996	0.00
27/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	264	0	264	0	0.00
27/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	274	0	274	0	0.00
27/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	284	0	284	0	0.00
27/05/2015	2030 On 06-August-15			Bond Future	8.61	95.0597	8.6129	95.0597	9,690.00
27/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	7167	7	7167	7	0.00
27/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	7080	7	7080	7	0.00
27/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	7255	7	7255	7	0.00
27/05/2015	2030 On 05-November-15			Bond Future	8.67	96.6095	8.6685	96.6095	0.00
27/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	1324	2	1324	2	0.00
27/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	1245	1	1245	1	0.00
27/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	1403	2	1403	2	0.00
27/05/2015	2032 On 06-August-15			Bond Future	8.70	98.8528	8.7048	98.8528	1,579.00
27/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	1754	2	1754	2	0.00
27/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	1841	2	1841	2	0.00

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27/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1667	2	1667	2	0.00
27/05/2015	2032 On 05-November-15			Bond Future	8.76	96.3082	8.7617	96.3082	0.00
27/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6670	7	6670	7	0.00
27/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	6762	7	6762	7	0.00
27/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	6578	7	6578	7	0.00
27/05/2015	2032 On 04-February-16			Bond Future	8.81	97.9517	8.8145	97.9517	0.00
27/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	1032	1	1032	1	0.00
27/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	949	1	949	1	0.00
27/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	866	1	866	1	0.00
27/05/2015	2037 On 06-August-15			Bond Future	8.81	97.1018	8.8142	97.1018	33,382.00
27/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	602	1	602	1	0.00
27/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	697	1	697	1	0.00
27/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	508	1	508	1	0.00
27/05/2015	2037 On 05-November-15			Bond Future	8.87	98.6850	8.8671	98.6850	0.00
27/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	8553	9	8553	9	0.00
27/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	8658	9	8658	9	0.00
27/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	8448	9	8448	9	0.00
27/05/2015	2037 On 04-February-16			Bond Future	8.92	96.1114	8.9174	96.1114	0.00
27/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	1547	2	1547	2	0.00

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27/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	1640	2	1640	2	0.00
27/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	1453	2	1453	2	0.00
27/05/2015	2038 On 06-August-15			Bond Future	125.40	125.4820	125.4020	125.4820	3,627.00
27/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	2598	3	2598	3	0.00
27/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	2608	3	2608	3	0.00
27/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	2588	3	2588	3	0.00
27/05/2015	2038 On 05-November-15			Bond Future	127.44	127.5266	127.4417	127.5266	0.00
27/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	6558	6	6558	6	0.00
27/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	6568	6	6568	6	0.00
27/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	6548	6	6548	6	0.00
27/05/2015	2044 On 06-August-15			Bond Future	8.88	98.7416	8.8818	98.7416	10,735.00
27/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	1464	2	1464	2	0.00
27/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	1255	1	1255	1	0.00
27/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	1359	2	1359	2	0.00
27/05/2015	2044 On 05-November-15			Bond Future	8.93	100.3517	8.9327	100.3517	0.00
27/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	7315	7	7315	7	0.00
27/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	7201	7	7201	7	0.00
27/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	7429	8	7429	8	0.00
27/05/2015	2044 On 04-February-16			Bond Future	8.98	97.6812	8.9810	97.6812	0.00
27/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	289	0	289	0	0.00
27/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	90	0	90	0	0.00
27/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	189	0	189	0	0.00

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27/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
27/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
27/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
27/05/2015	2046 On 06-August-15			Bond Future	127.20	127.1645	127.1973	127.1645	5,722.00
27/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	1793	2	1793	2	0.00
27/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	1803	2	1803	2	0.00
27/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	1813	2	1813	2	0.00
27/05/2015	2046 On 05-November-15			Bond Future	127.87	127.8382	127.8680	127.8382	0.00
27/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	5132	5	5132	5	0.00
27/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	5122	5	5122	5	0.00
27/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	5142	5	5142	5	0.00
27/05/2015	2050 On 06-August-15			Bond Future	134.72	135.1840	134.7231	135.1840	3,821.00
27/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	2267	2	2267	2	0.00
27/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	2287	2	2287	2	0.00
27/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	2277	2	2277	2	0.00
27/05/2015	2050 On 05-November-15			Bond Future	136.91	137.3862	136.9143	137.3862	0.00
27/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	8096	8	8096	8	0.00
27/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	8086	8	8086	8	0.00
27/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	8076	8	8076	8	0.00
27/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	AL37 On 06-August-15			Index Future	458.79	458.4800	458.7910	458.4800	124.00
27/05/2015	AL37 On 05-November-15			Index Future	466.33	466.0200	466.3280	466.0200	0.00
27/05/2015	AL7T On 06-August-15			Index Future	542.44	541.7120	542.4420	541.7120	3.00
27/05/2015	AL7T On 05-November-15			Index Future	551.35	550.6200	551.3540	550.6200	0.00
27/05/2015	ALBI On 06-August-15			Index Future	495.18	494.5530	495.1830	494.5530	510.00
27/05/2015	ALBI On 05-November-15			Index Future	503.32	502.6860	503.3190	502.6860	103.00
27/05/2015	ALBI On 04-February-16			Index Future	511.89	511.2540	511.8850	511.2540	0.00
27/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/05/2015	EL28 On 06-August-15			Bond Future	125.61	125.6440	125.6093	125.6440	0.00
27/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	599	1	599	1	0.00
27/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	609	1	609	1	0.00
27/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	619	1	619	1	0.00
27/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
27/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
27/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
27/05/2015	EL28 On 05-November-15			Bond Future	126.11	126.1521	126.1133	126.1521	0.00
27/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	887	1	887	1	0.00
27/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	897	1	897	1	0.00
27/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	877	1	877	1	0.00
27/05/2015	ES33 On 06-August-15			Bond Future	9.75	83.9124	9.7509	83.9124	6,396.00
27/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
27/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
27/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
27/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1170	1	1170	1	0.00
27/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1023	1	1023	1	0.00
27/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1096	1	1096	1	0.00
27/05/2015	ES33 On 05-November-15			Bond Future	9.84	81.4923	9.8364	81.4923	0.00
27/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	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
27/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6270	6	6270	6	0.00
27/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6191	6	6191	6	0.00
27/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6350	7	6350	7	0.00
27/05/2015	ES33 On 04-February-16			Bond Future	9.92	82.8828	9.9209	82.8828	0.00
27/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	480	0	480	0	0.00
27/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	618	0	618	0	0.00
27/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	549	0	549	0	0.00
27/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
27/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
27/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
27/05/2015	GOVI On 06-August-15			GOVI	491.53	490.9230	491.5270	490.9230	455.00
27/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
27/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
27/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
27/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	84730	9	84730	9	0.00
27/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	84830	9	84830	9	0.00
27/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	84630	9	84630	9	0.00
27/05/2015	GOVI On 05-November-15			GOVI	499.60	498.9960	499.6030	498.9960	27.00
27/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
27/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
27/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
27/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	303970	31	303970	31	0.00
27/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	303870	31	303870	31	0.00
27/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	304070	31	304070	31	0.00
27/05/2015	GOVI On 04-February-16			GOVI	508.11	507.5010	508.1060	507.5010	0.00
27/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
27/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
27/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
27/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	38840	4	38840	4	0.00
27/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	39040	5	39040	5	0.00
27/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	38940	4	38940	4	0.00
27/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/05/2015	IGOV On 06-August-15			Index Future	229.26	229.3710	229.2640	229.3710	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
27/05/2015	IGOV On 05-November-15			Index Future	233.03	233.1430	233.0310	233.1430	17.00
27/05/2015	IGOV On 04-February-16			Index Future	237.00	237.1160	236.9970	237.1160	0.00
27/05/2015	ILBI On 06-August-15			Index Future	621.70	621.8750	621.6970	621.8750	159.00
27/05/2015	ILBI On 05-November-15			Index Future	631.96	632.1400	631.9560	632.1400	0.00
27/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
27/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	7,500.00
27/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	0.00
27/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
27/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	0.00
27/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.57	93.4300	6.5700	93.4300	0.00
27/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	0.00
27/05/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	2,000.00
27/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
27/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
27/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
27/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
27/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.75	92.2500	7.7500	92.2500	0.00
27/05/2015	R023 On 06-August-15			Bond Future	8.03	101.7708	8.0310	101.7708	17,277.00
27/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	1947	2	1947	2	0.00
27/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	5605	5	5605	5	0.00
27/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	1982	2	1982	2	0.00
27/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2018	2	2018	2	0.00
27/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	800	1	800	1	0.00
27/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	762	1	762	1	0.00
27/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	781	1	781	1	0.00
27/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	67	0	67	0	911.00
27/05/2015	R023 On 05-November-15			Bond Future	8.09	99.5051	8.0939	99.5051	0.00
27/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	1681	2	1681	2	0.00
27/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	1731	2	1731	2	0.00
27/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	1706	2	1706	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
27/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	2212	2	2212	2	0.00
27/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	2183	2	2183	2	0.00
27/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	2241	2	2241	2	0.00
27/05/2015	R023 On 04-February-16			Bond Future	8.15	101.2027	8.1533	101.2027	0.00
27/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2019	2	2019	2	0.00
27/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	1971	2	1971	2	0.00
27/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	1995	2	1995	2	0.00
27/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2827	3	2827	3	0.00
27/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2798	3	2798	3	0.00
27/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2770	3	2770	3	0.00
27/05/2015	R186 On 06-August-15			Bond Future	8.20	118.1129	8.1951	118.1129	40,747.00
27/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	3423	3	3423	3	0.00
27/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	462	0	462	0	75.00
27/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	632	1	632	1	1,000.00
27/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1222	1	1222	1	0.00
27/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1283	1	1283	1	0.00
27/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1252	1	1252	1	0.00
27/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	3206	3	3206	3	0.00
27/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	5875	6	5875	6	0.00
27/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	3703	4	3703	4	0.00
27/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	1413	1	1413	1	75.00
27/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3153	3	3153	3	0.00
27/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	5008	5	5008	5	0.00
27/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	981	1	981	1	5,229.00
27/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1106	1	1106	1	4,229.00
27/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	4327	4	4327	4	0.00
27/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2905	3	2905	3	0.00
27/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	2600	3	2600	3	0.00
27/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2801	3	2801	3	0.00
27/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	1080	1	1080	1	75.00
27/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2852	3	2852	3	0.00
27/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	335	0	335	0	5,350.00
27/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	867	1	867	1	4,229.00
27/05/2015	R186 On 05-November-15			Bond Future	8.25	120.0376	8.2496	120.0376	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
27/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	3827	4	3827	4	0.00
27/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	2923	3	2923	3	0.00
27/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	2844	3	2844	3	0.00
27/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3003	3	3003	3	0.00
27/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	2963	3	2963	3	0.00
27/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	6724	7	6724	7	0.00
27/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3380	3	3380	3	0.00
27/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2246	2	2246	2	6,248.00
27/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	3081	3	3081	3	1,090.00
27/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2585	3	2585	3	9,370.00
27/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	3000	3	3000	3	0.00
27/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2921	3	2921	3	0.00
27/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2960	3	2960	3	8,690.00
27/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	954	1	954	1	2,600.00
27/05/2015	R186 On 04-February-16			Bond Future	8.30	116.7867	8.2987	116.7867	5,512.00
27/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1208	1	1208	1	0.00
27/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1189	1	1189	1	0.00
27/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1169	1	1169	1	0.00
27/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7655	8	7655	8	0.00
27/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7591	8	7591	8	0.00
27/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7720	8	7720	8	0.00
27/05/2015	R186 On 05-May-16			Bond Future	8.34	118.8951	8.3350	118.8951	0.00
27/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4214	4	4214	4	0.00
27/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4253	4	4253	4	0.00
27/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4175	4	4175	4	0.00
27/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	1803	2	1803	2	0.00
27/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	4213	4	4213	4	0.00
27/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	4138	4	4138	4	0.00
27/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	7945	8	7945	8	0.00
27/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	4176	4	4176	4	0.00
27/05/2015	R197 On 06-August-15			Bond Future	290.04	289.9770	290.0436	289.9770	978.00
27/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	2034	2	2034	2	0.00
27/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	2044	2	2044	2	0.00
27/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	2054	2	2054	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
27/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
27/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
27/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
27/05/2015	R197 On 05-November-15			Bond Future	294.76	294.7002	294.7601	294.7002	0.00
27/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	230	0	230	0	0.00
27/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	250	0	250	0	0.00
27/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	240	0	240	0	0.00
27/05/2015	R202 On 06-August-15			Bond Future	237.38	237.3245	237.3835	237.3245	54,173.00
27/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	2607	3	2607	3	0.00
27/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	2617	3	2617	3	0.00
27/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	2627	3	2627	3	0.00
27/05/2015	R202 On 05-November-15			Bond Future	241.24	241.1902	241.2434	241.1902	0.00
27/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	4747	5	4747	5	0.00
27/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	4767	5	4767	5	0.00
27/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	4757	5	4757	5	0.00
27/05/2015	R203 On 06-August-15			Bond Future	7.23	105.2399	7.2349	105.2399	17,001.00
27/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	107	0	107	0	0.00
27/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1250	1	1250	1	0.00
27/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	114	0	114	0	0.00
27/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	111	0	111	0	0.00
27/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	1055	1	1055	1	0.00
27/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	1070	1	1070	1	0.00
27/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	88	0	88	0	5,000.00
27/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	1039	1	1039	1	0.00
27/05/2015	R203 On 05-November-15			Bond Future	7.32	102.7884	7.3175	102.7884	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
27/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	23	0	23	0	0.00
27/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	24	0	24	0	0.00
27/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	25	0	25	0	0.00
27/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2321	2	2321	2	0.00
27/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2304	2	2304	2	0.00
27/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2338	2	2338	2	0.00
27/05/2015	R203 On 04-February-16			Bond Future	7.39	104.5422	7.3930	104.5422	0.00
27/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	418	0	418	0	0.00
27/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	432	0	432	0	0.00
27/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	425	0	425	0	0.00
27/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	647	1	647	1	0.00
27/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	631	1	631	1	0.00
27/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	639	1	639	1	0.00
27/05/2015	R204 On 06-August-15			Bond Future	7.51	102.4978	7.5088	102.4978	19,744.00
27/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	2658	3	2658	3	0.00
27/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1046	1	1046	1	0.00
27/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1085	1	1085	1	0.00
27/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1065	1	1065	1	0.00
27/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	44	0	44	0	699.00
27/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	357	0	357	0	0.00
27/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	367	0	367	0	0.00
27/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	348	0	348	0	0.00
27/05/2015	R204 On 05-November-15			Bond Future	7.58	104.1679	7.5844	104.1679	0.00
27/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	47	0	47	0	0.00
27/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	48	0	48	0	0.00
27/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	45	0	45	0	0.00
27/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3769	4	3769	4	0.00
27/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3796	4	3796	4	0.00
27/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3823	4	3823	4	0.00
27/05/2015	R204 On 04-February-16			Bond Future	7.65	101.9077	7.6505	101.9077	0.00
27/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	816	1	816	1	0.00
27/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	804	1	804	1	0.00
27/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	792	1	792	1	0.00
27/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1188	1	1188	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
27/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1174	1	1174	1	0.00
27/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1202	1	1202	1	0.00
27/05/2015	R207 On 06-August-15			Bond Future	7.74	98.6480	7.7397	98.6480	38,359.00
27/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	820	1	820	1	0.00
27/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	858	1	858	1	0.00
27/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	839	1	839	1	0.00
27/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	402	0	402	0	70.00
27/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	819	1	819	1	0.00
27/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1428	1	1428	1	0.00
27/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	784	1	784	1	0.00
27/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	801	1	801	1	0.00
27/05/2015	R207 On 05-November-15			Bond Future	7.81	100.2559	7.8100	100.2559	0.00
27/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1089	1	1089	1	0.00
27/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1122	1	1122	1	0.00
27/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1105	1	1105	1	0.00
27/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	734	1	734	1	19.00
27/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	647	1	647	1	53.00
27/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1332	1	1332	1	0.00
27/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1314	1	1314	1	0.00
27/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1817	2	1817	2	0.00
27/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1296	1	1296	1	0.00
27/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1976	2	1976	2	0.00
27/05/2015	R207 On 04-February-16			Bond Future	7.88	98.3241	7.8751	98.3241	0.00
27/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	563	1	563	1	43.00
27/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	799	1	799	1	0.00
27/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	824	1	824	1	0.00
27/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	812	1	812	1	19.00
27/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	2053	2	2053	2	0.00
27/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	2032	2	2032	2	0.00
27/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	2074	2	2074	2	0.00
27/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2575	3	2575	3	0.00
27/05/2015	R207 On 05-May-16			Bond Future	7.92	100.0992	7.9211	100.0992	0.00
27/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1521	1	1521	1	0.00
27/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1490	1	1490	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
27/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1096	1	1096	1	43.00
27/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1506	1	1506	1	0.00
27/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1726	2	1726	2	0.00
27/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1711	2	1711	2	0.00
27/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	2223	2	2223	2	0.00
27/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1742	2	1742	2	0.00
27/05/2015	R208 On 06-August-15			Bond Future	7.84	97.4775	7.8428	97.4775	38,213.00
27/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1386	1	1386	1	0.00
27/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1360	1	1360	1	0.00
27/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1413	1	1413	1	0.00
27/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4318	4	4318	4	0.00
27/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	705	1	705	1	0.00
27/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	689	1	689	1	0.00
27/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	722	1	722	1	0.00
27/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	56	0	56	0	198.00
27/05/2015	R208 On 05-November-15			Bond Future	7.91	95.6659	7.9076	95.6659	0.00
27/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	2980	3	2980	3	0.00
27/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1173	1	1173	1	0.00
27/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1192	1	1192	1	0.00
27/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1155	1	1155	1	0.00
27/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	619	1	619	1	2,200.00
27/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1836	2	1836	2	0.00
27/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1812	2	1812	2	0.00
27/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1860	2	1860	2	0.00
27/05/2015	R208 On 04-February-16			Bond Future	7.97	97.2982	7.9655	97.2982	0.00
27/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1356	1	1356	1	0.00
27/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1338	1	1338	1	0.00
27/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1374	1	1374	1	0.00
27/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	2251	2	2251	2	0.00
27/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	2228	2	2228	2	0.00
27/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	2205	2	2205	2	0.00
27/05/2015	R209 On 06-August-15			Bond Future	8.75	78.3837	8.7535	78.3837	25,844.00
27/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8242	8	8242	8	0.00
27/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3064	3	3064	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3112	3	3112	3	0.00
27/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3016	3	3016	3	0.00
27/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1194	1	1194	1	0.00
27/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	110	0	110	0	2,914.00
27/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1168	1	1168	1	0.00
27/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1220	1	1220	1	0.00
27/05/2015	R209 On 05-November-15			Bond Future	8.80	76.5130	8.8040	76.5130	0.00
27/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	840	1	840	1	0.00
27/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	874	1	874	1	0.00
27/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	857	1	857	1	0.00
27/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7404	8	7404	8	0.00
27/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7335	7	7335	7	0.00
27/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7474	8	7474	8	0.00
27/05/2015	R209 On 04-February-16			Bond Future	8.85	77.8186	8.8506	77.8186	0.00
27/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3456	3	3456	3	0.00
27/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3492	3	3492	3	0.00
27/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3528	3	3528	3	0.00
27/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	4259	4	4259	4	0.00
27/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	4219	4	4219	4	0.00
27/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4301	4	4301	4	0.00
27/05/2015	R210 On 06-August-15			Bond Future	179.36	179.4179	179.3622	179.4179	1,184.00
27/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	372	0	372	0	0.00
27/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	352	0	352	0	0.00
27/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	362	0	362	0	0.00
27/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
27/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
27/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
27/05/2015	R210 On 05-November-15			Bond Future	180.16	180.2215	180.1601	180.2215	0.00
27/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	1840	2	1840	2	0.00
27/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	1850	2	1850	2	0.00
27/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	1830	2	1830	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
27/05/2015	R211 On 06-August-15			Bond Future	133.11	133.0910	133.1117	133.0910	1,120.00
27/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1888	2	1888	2	0.00
27/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	1898	2	1898	2	0.00
27/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1878	2	1878	2	0.00
27/05/2015	R211 On 05-November-15			Bond Future	135.28	135.2595	135.2768	135.2595	0.00
27/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	287	0	287	0	0.00
27/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	277	0	277	0	0.00
27/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	267	0	267	0	0.00
27/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
27/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
27/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
27/05/2015	R212 On 06-August-15			Bond Future	138.78	138.9189	138.7808	138.9189	1,113.00
27/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	2209	2	2209	2	0.00
27/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	2219	2	2219	2	0.00
27/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	2229	2	2229	2	0.00
27/05/2015	R212 On 05-November-15			Bond Future	141.04	141.1824	141.0382	141.1824	0.00
27/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	4962	5	4962	5	0.00
27/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	4972	5	4972	5	0.00
27/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	4952	5	4952	5	0.00
27/05/2015	R213 On 06-August-15			Bond Future	8.65	88.9756	8.6526	88.9756	17,857.00
27/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1361	1	1361	1	0.00
27/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1392	1	1392	1	0.00
27/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1423	1	1423	1	0.00
27/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2564	3	2564	3	0.00
27/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2518	3	2518	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2611	3	2611	3	0.00
27/05/2015	R213 On 05-November-15			Bond Future	8.71	86.8812	8.7092	86.8812	0.00
27/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	576	1	576	1	0.00
27/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	600	1	600	1	0.00
27/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	588	1	588	1	0.00
27/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	8309	8	8309	8	0.00
27/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	8164	8	8164	8	0.00
27/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	8236	8	8236	8	0.00
27/05/2015	R213 On 04-February-16			Bond Future	8.76	88.3633	8.7634	88.3633	0.00
27/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3656	4	3656	4	0.00
27/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	3693	4	3693	4	0.00
27/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3620	4	3620	4	0.00
27/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3756	4	3756	4	0.00
27/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3718	4	3718	4	0.00
27/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3793	4	3793	4	0.00
27/05/2015	R214 On 06-August-15			Bond Future	8.80	79.5540	8.7965	79.5540	20,496.00
27/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	1904	2	1904	2	0.00
27/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	1942	2	1942	2	0.00
27/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	1982	2	1982	2	0.00
27/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2368	2	2368	2	0.00
27/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2324	2	2324	2	0.00
27/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2281	2	2281	2	0.00
27/05/2015	R214 On 05-November-15			Bond Future	8.85	77.5593	8.8465	77.5593	0.00
27/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	865	1	865	1	0.00
27/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	847	1	847	1	0.00
27/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	830	1	830	1	0.00
27/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	8310	8	8310	8	0.00
27/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	8233	8	8233	8	0.00
27/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	8156	8	8156	8	0.00
27/05/2015	R214 On 04-February-16			Bond Future	8.89	78.8824	8.8945	78.8824	4,320.00
27/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1414	1	1414	1	0.00
27/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1435	1	1435	1	0.00
27/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1393	1	1393	1	0.00
27/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	9098	9	9098	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
27/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	9170	9	9170	9	0.00
27/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	9243	9	9243	9	0.00
27/05/2015	R248 On 06-August-15			Bond Future	8.87	102.4819	8.8679	102.4819	35,237.00
27/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	1251	1	1251	1	0.00
27/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	1358	2	1358	2	0.00
27/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	1144	1	1144	1	0.00
27/05/2015	R248 On 05-November-15			Bond Future	8.92	99.7215	8.9198	99.7215	0.00
27/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	10547	11	10547	11	0.00
27/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	10423	11	10423	11	0.00
27/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	10300	10	10300	10	0.00
27/05/2015	R248 On 04-February-16			Bond Future	8.97	101.4229	8.9697	101.4229	0.00
27/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	209	0	209	0	0.00
27/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	413	0	413	0	0.00
27/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	311	0	311	0	0.00
27/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
27/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
27/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00