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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/05/2015 TO: 14/05/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	2025 On 06-August-15			Bond Future	122.80	122.7880	122.7969	122.7880	16.00
14/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1807	2	2	2	0.00
14/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1797	2	2	2	0.00
14/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1787	2	2	2	0.00
14/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2025 On 05-November-15			Bond Future	124.82	124.8094	124.8152	124.8094	0.00
14/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1805	2	2	2	0.00
14/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1825	2	2	2	0.00
14/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1815	2	2	2	0.00
14/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 06-August-15			Bond Future	8.52	95.2759	95.9773	95.2759	8,573.00
14/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	6431	7	6	7	0.00
14/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	6344	7	6	7	0.00
14/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	6518	7	7	7	0.00
14/05/2015	2030 On 05-November-15			Bond Future	8.57	96.8458	97.5561	96.8458	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	559	1	1	1	0.00
14/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	479	1	0	1	0.00
14/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	638	1	1	1	0.00
14/05/2015	2032 On 06-August-15			Bond Future	8.61	99.0889	99.8389	99.0889	1,585.00
14/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	960	2	1	2	0.00
14/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	1047	2	1	2	0.00
14/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	873	2	1	2	0.00
14/05/2015	2032 On 05-November-15			Bond Future	8.66	96.5647	97.3245	96.5647	0.00
14/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	5847	7	6	7	0.00
14/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	5939	7	6	7	0.00
14/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	5755	7	6	7	0.00
14/05/2015	2032 On 04-February-16			Bond Future	8.71	98.2120	98.9859	98.2120	0.00
14/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	191	1	0	1	0.00
14/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	108	1	0	1	0.00
14/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	25	1	0	1	0.00
14/05/2015	2037 On 06-August-15			Bond Future	8.72	97.2658	98.1428	97.2658	33,089.00
14/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	274	0	0	0	0.00
14/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	179	0	0	0	0.00
14/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	368	0	0	0	0.00
14/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	1	0	1	0.00
14/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	1	0	1	0.00
14/05/2015	2037 On 05-November-15			Bond Future	8.77	98.8685	99.7573	98.8685	0.00
14/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	7645	9	8	9	0.00
14/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	7751	9	8	9	0.00
14/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	7540	8	8	8	0.00
14/05/2015	2037 On 04-February-16			Bond Future	8.82	96.2976	97.2026	96.2976	0.00
14/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	620	2	1	2	0.00
14/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	714	2	1	2	0.00
14/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	527	1	1	1	0.00
14/05/2015	2038 On 06-August-15			Bond Future	131.06	131.0520	131.0623	131.0520	3,345.00
14/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	3072	3	3	3	0.00
14/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	3052	3	3	3	0.00
14/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	3062	3	3	3	0.00
14/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2038 On 05-November-15			Bond Future	133.22	133.2095	133.2164	133.2095	0.00
14/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	784	1	1	1	0.00
14/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	794	1	1	1	0.00
14/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	774	1	1	1	0.00
14/05/2015	2044 On 06-August-15			Bond Future	8.78	98.9762	99.9342	98.9762	10,733.00
14/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	450	1	0	1	0.00
14/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	241	1	0	1	0.00
14/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	345	1	0	1	0.00
14/05/2015	2044 On 05-November-15			Bond Future	8.83	100.6072	101.5783	100.6072	0.00
14/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	6267	7	6	7	0.00
14/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	6153	7	6	7	0.00
14/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	6381	7	6	7	0.00
14/05/2015	2044 On 04-February-16			Bond Future	8.87	97.9407	98.9294	97.9407	0.00
14/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	1358	0	1	0	0.00
14/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	1159	0	1	0	0.00
14/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	1259	0	1	0	0.00
14/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2046 On 06-August-15			Bond Future	132.69	132.9817	132.6949	132.9817	6,022.00
14/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	3685	4	4	4	0.00
14/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	3705	4	4	4	0.00
14/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	3695	4	4	4	0.00
14/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2046 On 05-November-15			Bond Future	133.48	133.7725	133.4774	133.7725	0.00
14/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	487	1	0	1	0.00
14/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	467	1	0	1	0.00
14/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	477	1	0	1	0.00
14/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00

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14/05/2015	2050 On 06-August-15			Bond Future	141.92	141.2041	141.9203	141.2041	3,773.00
14/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	4920	4	5	4	0.00
14/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	4930	4	5	4	0.00
14/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	4910	4	5	4	0.00
14/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 05-November-15			Bond Future	144.25	143.5285	144.2525	143.5285	0.00
14/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	758	1	1	1	0.00
14/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	748	1	1	1	0.00
14/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	738	1	1	1	0.00
14/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	AL37 On 06-August-15			Index Future	461.79	460.5360	461.7910	460.5360	124.00
14/05/2015	AL37 On 05-November-15			Index Future	469.46	468.1930	469.4570	468.1930	0.00
14/05/2015	AL7T On 06-August-15			Index Future	546.64	543.7000	546.6410	543.7000	3.00
14/05/2015	AL7T On 05-November-15			Index Future	555.72	552.7400	555.7160	552.7400	0.00
14/05/2015	ALBI On 06-August-15			Index Future	498.90	496.0090	498.8980	496.0090	510.00
14/05/2015	ALBI On 05-November-15			Index Future	507.18	504.2550	507.1800	504.2550	103.00

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14/05/2015	ALBI On 04-February-16			Index Future	515.83	512.8510	515.8300	512.8510	0.00
14/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	EL28 On 06-August-15			Bond Future	127.28	127.2701	127.2809	127.2701	0.00
14/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2271	2	2	2	0.00
14/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2281	2	2	2	0.00
14/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2291	2	2	2	0.00
14/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	EL28 On 05-November-15			Bond Future	127.83	127.8260	127.8338	127.8260	0.00
14/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	844	1	1	1	0.00
14/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	824	1	1	1	0.00
14/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	834	1	1	1	0.00
14/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 06-August-15			Bond Future	9.67	83.9791	84.6562	83.9791	6,396.00
14/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	596	1	1	1	0.00
14/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	450	1	0	1	0.00
14/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	523	1	1	1	0.00
14/05/2015	ES33 On 05-November-15			Bond Future	9.75	81.5741	82.2601	81.5741	0.00
14/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5673	6	6	6	0.00
14/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5594	6	6	6	0.00
14/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5753	6	6	6	0.00
14/05/2015	ES33 On 04-February-16			Bond Future	9.83	82.9657	83.6642	82.9657	0.00
14/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1091	0	1	0	0.00
14/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1229	1	1	1	0.00
14/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1160	0	1	0	0.00
14/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	GOVI On 06-August-15			GOVI	495.19	492.5520	495.1850	492.5520	452.00
14/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	48150	7	5	7	0.00
14/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	48250	7	5	7	0.00
14/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	48050	7	5	7	0.00
14/05/2015	GOVI On 05-November-15			GOVI	503.41	500.7410	503.4050	500.7410	27.00
14/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	265950	29	27	29	0.00
14/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	265850	29	27	29	0.00
14/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	266050	29	27	29	0.00
14/05/2015	GOVI On 04-February-16			GOVI	511.99	509.2770	511.9910	509.2770	0.00
14/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	10	0	0	0	0.00
14/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	3	0	3	0.00
14/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	190	3	0	3	0.00
14/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	90	3	0	3	0.00
14/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2015	IGOV On 06-August-15			Index Future	234.06	233.9220	234.0550	233.9220	1,080.00
14/05/2015	IGOV On 05-November-15			Index Future	237.94	237.8110	237.9400	237.8110	17.00
14/05/2015	IGOV On 04-February-16			Index Future	242.00	241.8650	241.9990	241.8650	0.00
14/05/2015	ILBI On 06-August-15			Index Future	634.42	634.0670	634.4200	634.0670	159.00
14/05/2015	ILBI On 05-November-15			Index Future	644.93	644.5780	644.9330	644.5780	0.00
14/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8500	93.8400	93.8500	0.00
14/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.24	93.7700	93.7600	93.7700	7,500.00
14/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.28	93.7300	93.7200	93.7300	0.00
14/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.41	93.6000	93.5900	93.6000	0.00
14/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.45	93.5600	93.5500	93.5600	0.00
14/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.59	93.4200	93.4100	93.4200	0.00
14/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.77	93.2400	93.2300	93.2400	0.00
14/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.00	93.0100	93.0000	93.0100	0.00
14/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.20	92.8100	92.8000	92.8100	0.00
14/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6100	92.6000	92.6100	0.00
14/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.54	92.4700	92.4600	92.4700	0.00
14/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.68	92.3300	92.3200	92.3300	0.00
14/05/2015	R023 On 06-August-15			Bond Future	7.87	102.3572	102.7679	102.3572	10,246.00
14/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2656	2	3	2	0.00
14/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6467	6	6	6	0.00
14/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2696	2	3	2	0.00
14/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2736	2	3	2	0.00
14/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	641	1	1	1	0.00
14/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	612	1	1	1	0.00
14/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	626	1	1	1	0.00
14/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	61	0	0	0	911.00
14/05/2015	R023 On 05-November-15			Bond Future	7.93	100.1181	100.5329	100.1181	0.00
14/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2211	2	2	2	0.00
14/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2269	2	2	2	0.00
14/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2240	2	2	2	0.00
14/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1846	2	2	2	0.00
14/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1821	2	2	2	0.00
14/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1871	2	2	2	0.00
14/05/2015	R023 On 04-February-16			Bond Future	7.98	101.8256	102.2487	101.8256	0.00
14/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2535	2	3	2	0.00
14/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2481	2	2	2	0.00
14/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2508	2	3	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
14/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2418	3	2	3	0.00
14/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2393	3	2	3	0.00
14/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2367	3	2	3	0.00
14/05/2015	R186 On 06-August-15			Bond Future	8.08	118.5071	119.2326	118.5071	40,753.00
14/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	4264	4	4	4	0.00
14/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	811	0	1	0	75.00
14/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	1048	1	1	1	1,000.00
14/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1801	2	2	2	0.00
14/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1876	2	2	2	0.00
14/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1838	2	2	2	0.00
14/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	4034	0	4	0	0.00
14/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6800	6	7	6	0.00
14/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4560	4	5	4	0.00
14/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	2031	0	2	0	75.00
14/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3977	3	4	3	0.00
14/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	4425	0	4	0	0.00
14/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	890	1	1	1	5,229.00
14/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	998	1	1	1	4,229.00
14/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	3810	4	4	4	0.00
14/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2551	3	3	3	0.00
14/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	2285	0	2	0	0.00
14/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2460	3	2	3	0.00
14/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	975	0	1	0	75.00
14/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2505	3	3	3	0.00
14/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	327	0	0	0	5,350.00
14/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	792	1	1	1	4,229.00
14/05/2015	R186 On 05-November-15			Bond Future	8.13	120.4586	121.1929	120.4586	500.00
14/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4544	4	5	4	0.00
14/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3570	3	4	3	0.00
14/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3483	3	3	3	0.00
14/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3658	3	4	3	0.00
14/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3614	3	4	3	0.00
14/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7585	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	4066	4	4	4	0.00
14/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	1995	2	2	2	6,248.00
14/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2751	3	3	3	1,090.00
14/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2302	3	2	3	9,370.00
14/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2678	3	3	3	0.00
14/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2606	3	3	3	0.00
14/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2642	3	3	3	8,690.00
14/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	847	1	1	1	2,600.00
14/05/2015	R186 On 04-February-16			Bond Future	8.17	117.2144	117.9625	117.2144	5,512.00
14/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1562	1	2	1	0.00
14/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1539	1	2	1	0.00
14/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1517	1	2	1	0.00
14/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7016	8	7	8	0.00
14/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	6955	8	7	8	0.00
14/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7078	8	7	8	0.00
14/05/2015	R186 On 05-May-16			Bond Future	8.20	119.3490	120.1076	119.3490	0.00
14/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4862	4	5	4	0.00
14/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4903	4	5	4	0.00
14/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4821	4	5	4	0.00
14/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2212	2	2	2	0.00
14/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	3835	4	4	4	0.00
14/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	3765	4	4	4	0.00
14/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	7331	8	7	8	0.00
14/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	3800	4	4	4	0.00
14/05/2015	R197 On 06-August-15			Bond Future	292.66	291.8015	292.6594	291.8015	1,046.00
14/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	4649	4	5	4	0.00
14/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	4659	4	5	4	0.00
14/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	4669	4	5	4	0.00
14/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R197 On 05-November-15			Bond Future	297.47	296.6046	297.4689	296.6046	0.00
14/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	2479	2	2	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
14/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	2459	2	2	2	0.00
14/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	2469	2	2	2	0.00
14/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R202 On 06-August-15			Bond Future	243.53	244.2191	243.5326	244.2191	54,217.00
14/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	3533	4	4	4	0.00
14/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	3543	4	4	4	0.00
14/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	3523	4	4	4	0.00
14/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R202 On 05-November-15			Bond Future	247.53	248.2388	247.5347	248.2388	0.00
14/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	1545	2	2	2	0.00
14/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	1525	2	2	2	0.00
14/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	1535	2	2	2	0.00
14/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R203 On 06-August-15			Bond Future	7.05	105.4867	105.6520	105.4867	15,971.00
14/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	229	0	0	0	0.00
14/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1589	1	2	1	0.00
14/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	242	0	0	0	0.00
14/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	235	0	0	0	0.00
14/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	818	1	1	1	0.00
14/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	831	1	1	1	0.00
14/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	65	0	0	0	5,000.00
14/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	805	1	1	1	0.00
14/05/2015	R203 On 05-November-15			Bond Future	7.09	103.0568	103.2222	103.0568	0.00
14/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	56	0	0	0	0.00
14/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	58	0	0	0	0.00
14/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	59	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	1969	2	2	2	0.00
14/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	1953	2	2	2	0.00
14/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	1985	2	2	2	0.00
14/05/2015	R203 On 04-February-16			Bond Future	7.13	104.8147	104.9841	104.8147	0.00
14/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	637	1	1	1	0.00
14/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	654	1	1	1	0.00
14/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	646	1	1	1	0.00
14/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	470	1	0	1	0.00
14/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	458	1	0	1	0.00
14/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	464	1	0	1	0.00
14/05/2015	R204 On 06-August-15			Bond Future	7.32	102.8918	103.1189	102.8918	11,910.00
14/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	3211	3	3	3	0.00
14/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1504	1	2	1	0.00
14/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1549	1	2	1	0.00
14/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1527	1	2	1	0.00
14/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	34	0	0	0	699.00
14/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	256	0	0	0	0.00
14/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	263	0	0	0	0.00
14/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	249	0	0	0	0.00
14/05/2015	R204 On 05-November-15			Bond Future	7.37	104.5860	104.8141	104.5860	0.00
14/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	106	0	0	0	0.00
14/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	108	0	0	0	0.00
14/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	103	0	0	0	0.00
14/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3239	3	3	3	0.00
14/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3265	3	3	3	0.00
14/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3291	4	3	4	0.00
14/05/2015	R204 On 04-February-16			Bond Future	7.41	102.3326	102.5656	102.3326	0.00
14/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1154	1	1	1	0.00
14/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1140	1	1	1	0.00
14/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1126	1	1	1	0.00
14/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	920	1	1	1	0.00
14/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	908	1	1	1	0.00
14/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	931	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R207 On 06-August-15			Bond Future	7.55	99.1485	99.4450	99.1485	34,046.00
14/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1304	1	1	1	0.00
14/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1351	1	1	1	0.00
14/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1327	1	1	1	0.00
14/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	750	1	1	1	70.00
14/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	596	1	1	1	0.00
14/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1069	1	1	1	0.00
14/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	569	1	1	1	0.00
14/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	582	1	1	1	0.00
14/05/2015	R207 On 05-November-15			Bond Future	7.60	100.7816	101.0803	100.7816	0.00
14/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1537	1	2	1	0.00
14/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1577	1	2	1	0.00
14/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1557	1	2	1	0.00
14/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	1101	1	1	1	19.00
14/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	990	1	1	1	53.00
14/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1044	1	1	1	0.00
14/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1029	1	1	1	0.00
14/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1448	2	1	2	0.00
14/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1014	1	1	1	0.00
14/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1583	2	2	2	0.00
14/05/2015	R207 On 04-February-16			Bond Future	7.65	98.8585	99.1633	98.8585	0.00
14/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	854	1	1	1	43.00
14/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1159	1	1	1	0.00
14/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1189	1	1	1	0.00
14/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1174	1	1	1	19.00
14/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1663	2	2	2	0.00
14/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1645	2	2	2	0.00
14/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1681	2	2	2	0.00
14/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2114	2	2	2	0.00
14/05/2015	R207 On 05-May-16			Bond Future	7.67	100.6586	100.9665	100.6586	0.00
14/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1988	2	2	2	0.00
14/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1953	2	2	2	0.00
14/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1492	1	1	1	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1970	2	2	2	0.00
14/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1412	2	1	2	0.00
14/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1398	2	1	2	0.00
14/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	1841	2	2	2	0.00
14/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1425	2	1	2	0.00
14/05/2015	R208 On 06-August-15			Bond Future	7.68	97.9624	98.2653	97.9624	38,758.00
14/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1927	2	2	2	0.00
14/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1897	2	2	2	0.00
14/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1958	2	2	2	0.00
14/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	5016	5	5	5	0.00
14/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	539	1	1	1	0.00
14/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	526	1	1	1	0.00
14/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	552	1	1	1	0.00
14/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	47	0	0	0	198.00
14/05/2015	R208 On 05-November-15			Bond Future	7.73	96.1751	96.4805	96.1751	0.00
14/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3586	3	4	3	0.00
14/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1582	1	2	1	0.00
14/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1603	1	2	1	0.00
14/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1560	1	2	1	0.00
14/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	489	1	0	1	2,200.00
14/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1509	2	2	2	0.00
14/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1489	2	1	2	0.00
14/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1530	2	2	2	0.00
14/05/2015	R208 On 04-February-16			Bond Future	7.78	97.8156	98.1272	97.8156	0.00
14/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1753	2	2	2	0.00
14/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1733	2	2	2	0.00
14/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1773	2	2	2	0.00
14/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1894	2	2	2	0.00
14/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1873	2	2	2	0.00
14/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1853	2	2	2	0.00
14/05/2015	R209 On 06-August-15			Bond Future	8.66	78.5661	79.2901	78.5661	25,841.00
14/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8987	8	9	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
14/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3708	3	4	3	0.00
14/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3759	3	4	3	0.00
14/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3658	3	4	3	0.00
14/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1105	1	1	1	0.00
14/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	122	0	0	0	2,914.00
14/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1082	1	1	1	0.00
14/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1129	1	1	1	0.00
14/05/2015	R209 On 05-November-15			Bond Future	8.71	76.7115	77.4453	76.7115	0.00
14/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1111	1	1	1	0.00
14/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1150	1	1	1	0.00
14/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1130	1	1	1	0.00
14/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	6919	7	7	7	0.00
14/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	6853	7	7	7	0.00
14/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	6986	8	7	8	0.00
14/05/2015	R209 On 04-February-16			Bond Future	8.75	78.0201	78.7673	78.0201	0.00
14/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3957	4	4	4	0.00
14/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3995	4	4	4	0.00
14/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	4033	4	4	4	0.00
14/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	3988	4	4	4	0.00
14/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	3950	4	4	4	0.00
14/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4028	4	4	4	0.00
14/05/2015	R210 On 06-August-15			Bond Future	181.77	181.7550	181.7685	181.7550	1,184.00
14/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	2779	3	3	3	0.00
14/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	2759	3	3	3	0.00
14/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	2769	3	3	3	0.00
14/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R210 On 05-November-15			Bond Future	182.64	182.6274	182.6363	182.6274	0.00
14/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	636	1	1	1	0.00
14/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	646	1	1	1	0.00
14/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	626	1	1	1	0.00
14/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R211 On 06-August-15			Bond Future	133.00	132.8850	133.0036	132.8850	1,120.00
14/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1996	2	2	2	0.00
14/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	2006	2	2	2	0.00
14/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1986	2	2	2	0.00
14/05/2015	R211 On 05-November-15			Bond Future	135.19	135.0728	135.1898	135.0728	0.00
14/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	200	0	0	0	0.00
14/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	190	0	0	0	0.00
14/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	180	0	0	0	0.00
14/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 06-August-15			Bond Future	140.19	140.0113	140.1947	140.0113	1,113.00
14/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	795	1	1	1	0.00
14/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	805	1	1	1	0.00
14/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	815	1	1	1	0.00
14/05/2015	R212 On 05-November-15			Bond Future	142.50	142.3163	142.4991	142.3163	0.00
14/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3501	4	4	4	0.00
14/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3511	4	4	4	0.00
14/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3491	4	3	4	0.00
14/05/2015	R213 On 06-August-15			Bond Future	8.56	89.1906	89.8651	89.1906	18,397.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1867	2	2	2	0.00
14/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1902	2	2	2	0.00
14/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1939	2	2	2	0.00
14/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2358	3	2	3	0.00
14/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2316	3	2	3	0.00
14/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2399	3	2	3	0.00
14/05/2015	R213 On 05-November-15			Bond Future	8.61	87.1144	87.7977	87.1144	0.00
14/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	808	1	1	1	0.00
14/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	839	1	1	1	0.00
14/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	823	1	1	1	0.00
14/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	7797	8	8	8	0.00
14/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7659	8	8	8	0.00
14/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7727	8	8	8	0.00
14/05/2015	R213 On 04-February-16			Bond Future	8.66	88.6002	89.2962	88.6002	0.00
14/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	4206	4	4	4	0.00
14/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4246	4	4	4	0.00
14/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	4168	4	4	4	0.00
14/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3546	4	4	4	0.00
14/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3511	4	4	4	0.00
14/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3582	4	4	4	0.00
14/05/2015	R214 On 06-August-15			Bond Future	8.70	79.7077	80.4737	79.7077	20,751.00
14/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2480	2	2	2	0.00
14/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2523	2	3	2	0.00
14/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2567	2	3	2	0.00
14/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2166	3	2	3	0.00
14/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2126	3	2	3	0.00
14/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2087	2	2	2	0.00
14/05/2015	R214 On 05-November-15			Bond Future	8.75	77.7286	78.5052	77.7286	0.00
14/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1138	1	1	1	0.00
14/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1117	1	1	1	0.00
14/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1098	1	1	1	0.00
14/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	7773	8	8	8	0.00
14/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	7698	8	8	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
14/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	7625	8	8	8	0.00
14/05/2015	R214 On 04-February-16			Bond Future	8.79	79.0544	79.8450	79.0544	4,320.00
14/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1717	2	2	2	0.00
14/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1741	2	2	2	0.00
14/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1695	1	2	1	0.00
14/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8583	9	9	9	0.00
14/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	8653	9	9	9	0.00
14/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8724	9	9	9	0.00
14/05/2015	R248 On 06-August-15			Bond Future	8.77	102.7308	103.7161	102.7308	35,237.00
14/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	198	1	0	1	0.00
14/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	306	1	0	1	0.00
14/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	91	1	0	1	0.00
14/05/2015	R248 On 05-November-15			Bond Future	8.82	99.9915	100.9904	99.9915	0.00
14/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	9460	10	9	10	0.00
14/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	9336	10	9	10	0.00
14/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	9213	10	9	10	0.00
14/05/2015	R248 On 04-February-16			Bond Future	8.86	101.6970	102.7141	101.6970	0.00
14/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	1318	0	1	0	0.00
14/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	1522	1	2	1	0.00
14/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	1420	0	1	0	0.00
14/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00