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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/05/2015 TO: 15/05/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	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
15/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	2025 On 06-August-15			Bond Future	122.81	122.7969	122.8052	122.7969	16.00
15/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1815	2	2	2	0.00
15/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1805	2	2	2	0.00
15/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1795	2	2	2	0.00
15/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2025 On 05-November-15			Bond Future	124.82	124.8152	124.8239	124.8152	0.00
15/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1814	2	2	2	0.00
15/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1834	2	2	2	0.00
15/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1824	2	2	2	0.00
15/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2030 On 06-August-15			Bond Future	8.45	95.9773	96.5606	95.9773	9,690.00
15/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	5848	6	6	6	0.00
15/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	5760	6	6	6	0.00
15/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	5935	7	6	7	0.00
15/05/2015	2030 On 05-November-15			Bond Future	8.50	97.5561	98.1492	97.5561	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
15/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	114	0	0	0	0.00
15/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	34	0	0	0	0.00
15/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	0	1	0	1	0.00
15/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	45	1	0	1	0.00
15/05/2015	2032 On 06-August-15			Bond Future	8.54	99.8389	100.4631	99.8389	1,585.00
15/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	336	1	0	1	0.00
15/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	423	1	0	1	0.00
15/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	249	1	0	1	0.00
15/05/2015	2032 On 05-November-15			Bond Future	8.59	97.3245	97.9592	97.3245	0.00
15/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	5212	6	5	6	0.00
15/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	5304	6	5	6	0.00
15/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	5120	6	5	6	0.00
15/05/2015	2032 On 04-February-16			Bond Future	8.64	98.9859	99.6311	98.9859	0.00
15/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	621	0	1	0	0.00
15/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	454	0	0	0	0.00
15/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	537	0	1	0	0.00
15/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2037 On 06-August-15			Bond Future	8.65	98.1428	98.7847	98.1428	33,279.00
15/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	916	0	1	0	0.00
15/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	821	0	1	0	0.00
15/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	1010	0	1	0	0.00
15/05/2015	2037 On 06-August-15	8.75	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
15/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2037 On 05-November-15			Bond Future	8.70	99.7573	100.4101	99.7573	0.00
15/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	6993	8	7	8	0.00
15/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	7098	8	7	8	0.00
15/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	6887	8	7	8	0.00
15/05/2015	2037 On 04-February-16			Bond Future	8.75	97.2026	97.8661	97.2026	0.00
15/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	43	0	0	0	0.00
15/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	137	0	0	0	0.00
15/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	0	1	0	1	0.00
15/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	50	1	0	1	0.00
15/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	0	1	0	1	0.00
15/05/2015	2038 On 06-August-15			Bond Future	129.77	131.0623	129.7697	131.0623	3,345.00
15/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	1780	3	2	3	0.00
15/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	1760	3	2	3	0.00
15/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	1770	3	2	3	0.00
15/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2038 On 05-November-15			Bond Future	131.90	133.2164	131.9030	133.2164	0.00
15/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	2097	1	2	1	0.00
15/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	2107	1	2	1	0.00
15/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	2087	1	2	1	0.00
15/05/2015	2044 On 06-August-15			Bond Future	8.72	99.9342	100.6367	99.9342	10,733.00
15/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	253	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
15/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	461	0	0	0	0.00
15/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	357	0	0	0	0.00
15/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2044 On 05-November-15			Bond Future	8.76	101.5783	102.2926	101.5783	0.00
15/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	5553	6	6	6	0.00
15/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	5439	6	5	6	0.00
15/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	5666	6	6	6	0.00
15/05/2015	2044 On 04-February-16			Bond Future	8.80	98.9294	99.6556	98.9294	0.00
15/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	2084	1	2	1	0.00
15/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	1885	1	2	1	0.00
15/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	1985	1	2	1	0.00
15/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2046 On 06-August-15			Bond Future	131.23	132.6949	131.2306	132.6949	6,022.00
15/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	2221	4	2	4	0.00
15/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	2241	4	2	4	0.00
15/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	2231	4	2	4	0.00
15/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2046 On 05-November-15			Bond Future	131.99	133.4774	131.9893	133.4774	0.00
15/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	1011	0	1	0	0.00
15/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	1001	0	1	0	0.00
15/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	1021	0	1	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
15/05/2015	2050 On 06-August-15			Bond Future	141.93	141.9203	141.9311	141.9203	3,773.00
15/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	4931	5	5	5	0.00
15/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	4941	5	5	5	0.00
15/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	4921	5	5	5	0.00
15/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	2050 On 05-November-15			Bond Future	144.26	144.2525	144.2641	144.2525	0.00
15/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
15/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	746	1	1	1	0.00
15/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	736	1	1	1	0.00
15/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	726	1	1	1	0.00
15/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	AL37 On 06-August-15			Index Future	462.96	461.7910	462.9620	461.7910	124.00
15/05/2015	AL37 On 05-November-15			Index Future	470.65	469.4570	470.6480	469.4570	0.00
15/05/2015	AL7T On 06-August-15			Index Future	548.99	546.6410	548.9930	546.6410	3.00
15/05/2015	AL7T On 05-November-15			Index Future	558.11	555.7160	558.1080	555.7160	0.00
15/05/2015	ALBI On 06-August-15			Index Future	501.16	498.8980	501.1600	498.8980	510.00
15/05/2015	ALBI On 05-November-15			Index Future	509.48	507.1800	509.4800	507.1800	103.00

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15/05/2015	ALBI On 04-February-16			Index Future	518.17	515.8300	518.1680	515.8300	0.00
15/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	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
15/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2015	EL28 On 06-August-15			Bond Future	127.29	127.2809	127.2913	127.2809	0.00
15/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2281	2	2	2	0.00
15/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2291	2	2	2	0.00
15/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2301	2	2	2	0.00
15/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	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
15/05/2015	EL28 On 05-November-15			Bond Future	127.84	127.8338	127.8445	127.8338	0.00
15/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	855	1	1	1	0.00
15/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	835	1	1	1	0.00
15/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	845	1	1	1	0.00
15/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	ES33 On 06-August-15			Bond Future	9.61	84.6562	85.1139	84.6562	6,396.00
15/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	8	0	0	0	0.00
15/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
15/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
15/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	139	1	0	1	0.00
15/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
15/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	65	1	0	1	0.00
15/05/2015	ES33 On 05-November-15			Bond Future	9.69	82.2601	82.7256	82.2601	0.00
15/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
15/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
15/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
15/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5208	6	5	6	0.00
15/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5129	6	5	6	0.00
15/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5287	6	5	6	0.00
15/05/2015	ES33 On 04-February-16			Bond Future	9.77	83.6642	84.1375	83.6642	0.00
15/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1564	1	2	1	0.00
15/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1702	1	2	1	0.00
15/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1633	1	2	1	0.00
15/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	GOVI On 06-August-15			GOVI	497.28	495.1850	497.2790	495.1850	452.00
15/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
15/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
15/05/2015	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
15/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	27210	5	3	5	0.00
15/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	27310	5	3	5	0.00
15/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	27110	5	3	5	0.00
15/05/2015	GOVI On 05-November-15			GOVI	505.53	503.4050	505.5340	503.4050	27.00
15/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
15/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
15/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
15/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	244660	27	24	27	0.00
15/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	244560	27	24	27	0.00
15/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	244760	27	24	27	0.00
15/05/2015	GOVI On 04-February-16			GOVI	514.16	511.9910	514.1550	511.9910	0.00
15/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	21650	0	2	0	0.00
15/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	21450	0	2	0	0.00
15/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	21550	0	2	0	0.00
15/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	0	0	0	0.00
15/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	0	0	0	0	0.00
15/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	0	0	0	0	0.00
15/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/05/2015	IGOV On 06-August-15			Index Future	233.68	234.0550	233.6820	234.0550	1,080.00
15/05/2015	IGOV On 05-November-15			Index Future	237.56	237.9400	237.5620	237.9400	17.00
15/05/2015	IGOV On 04-February-16			Index Future	241.61	241.9990	241.6130	241.9990	0.00
15/05/2015	ILBI On 06-August-15			Index Future	633.44	634.4200	633.4420	634.4200	159.00
15/05/2015	ILBI On 05-November-15			Index Future	643.94	644.9330	643.9360	644.9330	0.00
15/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/05/2015	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
15/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	0.00
15/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.24	93.7600	93.7600	93.7600	7,500.00
15/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.28	93.7200	93.7200	93.7200	0.00
15/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.41	93.5900	93.5900	93.5900	0.00
15/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	0.00
15/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.59	93.4100	93.4100	93.4100	0.00
15/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
15/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	0.00
15/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.20	92.8000	92.8000	92.8000	0.00
15/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
15/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
15/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
15/05/2015	R023 On 06-August-15			Bond Future	7.81	102.7679	103.1507	102.7679	10,246.00
15/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2932	3	3	3	0.00
15/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6835	6	7	6	0.00
15/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2973	3	3	3	0.00
15/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	3015	3	3	3	0.00
15/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	534	1	1	1	0.00
15/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	508	1	1	1	0.00
15/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	521	1	1	1	0.00
15/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	46	0	0	0	911.00
15/05/2015	R023 On 05-November-15			Bond Future	7.86	100.5329	100.9221	100.5329	0.00
15/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2420	2	2	2	0.00
15/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2481	2	2	2	0.00
15/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2451	2	2	2	0.00
15/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1667	2	2	2	0.00
15/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1644	2	2	2	0.00
15/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1691	2	2	2	0.00
15/05/2015	R023 On 04-February-16			Bond Future	7.90	102.2487	102.6443	102.2487	0.00
15/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2742	3	3	3	0.00
15/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2685	2	3	2	0.00
15/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2714	3	3	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
15/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2227	2	2	2	0.00
15/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2203	2	2	2	0.00
15/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2179	2	2	2	0.00
15/05/2015	R186 On 06-August-15			Bond Future	8.01	119.2326	119.7920	119.2326	40,763.00
15/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	4677	4	5	4	0.00
15/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	955	1	1	1	75.00
15/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	1222	1	1	1	1,000.00
15/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	2053	2	2	2	0.00
15/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	2135	2	2	2	0.00
15/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	2094	2	2	2	0.00
15/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	4436	4	4	4	0.00
15/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	7294	7	7	7	0.00
15/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4986	5	5	5	0.00
15/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	2304	2	2	2	75.00
15/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	4376	4	4	4	0.00
15/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	4009	4	4	4	0.00
15/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	743	1	1	1	5,229.00
15/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	838	1	1	1	4,229.00
15/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	3424	4	3	4	0.00
15/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2244	3	2	3	0.00
15/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	1999	2	2	2	0.00
15/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2160	2	2	2	0.00
15/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	818	1	1	1	75.00
15/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2202	3	2	3	0.00
15/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	261	0	0	0	5,350.00
15/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	658	1	1	1	4,229.00
15/05/2015	R186 On 05-November-15			Bond Future	8.06	121.1929	121.7616	121.1929	500.00
15/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4908	5	5	5	0.00
15/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3887	4	4	4	0.00
15/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3796	3	4	3	0.00
15/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3979	4	4	4	0.00
15/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3933	4	4	4	0.00
15/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	8048	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
15/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	4407	4	4	4	0.00
15/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	1790	2	2	2	6,248.00
15/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2495	3	2	3	1,090.00
15/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2075	2	2	2	9,370.00
15/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2426	3	2	3	0.00
15/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2359	3	2	3	0.00
15/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2393	3	2	3	8,690.00
15/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	740	1	1	1	2,600.00
15/05/2015	R186 On 04-February-16			Bond Future	8.10	117.9625	118.5407	117.9625	5,512.00
15/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1730	2	2	2	0.00
15/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1705	2	2	2	0.00
15/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1682	2	2	2	0.00
15/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	6604	7	7	7	0.00
15/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	6545	7	7	7	0.00
15/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	6664	7	7	7	0.00
15/05/2015	R186 On 05-May-16			Bond Future	8.13	120.1076	120.6941	120.1076	0.00
15/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	5189	5	5	5	0.00
15/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	5232	5	5	5	0.00
15/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	5146	5	5	5	0.00
15/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2408	2	2	2	0.00
15/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	3574	4	4	4	0.00
15/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	3507	4	4	4	0.00
15/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	6940	7	7	7	0.00
15/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	3540	4	4	4	0.00
15/05/2015	R197 On 06-August-15			Bond Future	292.26	292.6594	292.2608	292.6594	1,046.00
15/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	4251	5	4	5	0.00
15/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	4261	5	4	5	0.00
15/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	4271	5	4	5	0.00
15/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R197 On 05-November-15			Bond Future	297.06	297.4689	297.0643	297.4689	0.00
15/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	2074	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
15/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	2054	2	2	2	0.00
15/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	2064	2	2	2	0.00
15/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R202 On 06-August-15			Bond Future	243.55	243.5326	243.5502	243.5326	54,217.00
15/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	3550	4	4	4	0.00
15/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	3560	4	4	4	0.00
15/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	3540	4	4	4	0.00
15/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R202 On 05-November-15			Bond Future	247.55	247.5347	247.5529	247.5347	0.00
15/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	1563	2	2	2	0.00
15/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	1543	2	2	2	0.00
15/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	1553	2	2	2	0.00
15/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R203 On 06-August-15			Bond Future	6.99	105.6520	105.7732	105.6520	15,971.00
15/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	266	0	0	0	0.00
15/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1697	2	2	2	0.00
15/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	280	0	0	0	0.00
15/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	273	0	0	0	0.00
15/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	734	1	1	1	0.00
15/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	747	1	1	1	0.00
15/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	52	0	0	0	5,000.00
15/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	722	1	1	1	0.00
15/05/2015	R203 On 05-November-15			Bond Future	7.02	103.2222	103.3456	103.2222	0.00
15/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	67	0	0	0	0.00
15/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	69	0	0	0	0.00
15/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	71	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
15/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	1857	2	2	2	0.00
15/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	1841	2	2	2	0.00
15/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	1873	2	2	2	0.00
15/05/2015	R203 On 04-February-16			Bond Future	7.05	104.9841	105.1093	104.9841	0.00
15/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	707	1	1	1	0.00
15/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	726	1	1	1	0.00
15/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	716	1	1	1	0.00
15/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	415	0	0	0	0.00
15/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	404	0	0	0	0.00
15/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	410	0	0	0	0.00
15/05/2015	R204 On 06-August-15			Bond Future	7.25	103.1189	103.3296	103.1189	11,910.00
15/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	3413	3	3	3	0.00
15/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1664	2	2	2	0.00
15/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1711	2	2	2	0.00
15/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1688	2	2	2	0.00
15/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	25	0	0	0	699.00
15/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	206	0	0	0	0.00
15/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	212	0	0	0	0.00
15/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	201	0	0	0	0.00
15/05/2015	R204 On 05-November-15			Bond Future	7.29	104.8141	105.0285	104.8141	0.00
15/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	127	0	0	0	0.00
15/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	130	0	0	0	0.00
15/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	124	0	0	0	0.00
15/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3046	3	3	3	0.00
15/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3072	3	3	3	0.00
15/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3097	3	3	3	0.00
15/05/2015	R204 On 04-February-16			Bond Future	7.33	102.5656	102.7834	102.5656	0.00
15/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1274	1	1	1	0.00
15/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1259	1	1	1	0.00
15/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1244	1	1	1	0.00
15/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	821	1	1	1	0.00
15/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	810	1	1	1	0.00
15/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	832	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
15/05/2015	R207 On 06-August-15			Bond Future	7.48	99.4450	99.7025	99.4450	34,046.00
15/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1466	1	1	1	0.00
15/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1516	1	2	1	0.00
15/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1491	1	1	1	0.00
15/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	865	1	1	1	70.00
15/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	500	1	0	1	0.00
15/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	927	1	1	1	0.00
15/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	477	1	0	1	0.00
15/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	488	1	0	1	0.00
15/05/2015	R207 On 05-November-15			Bond Future	7.52	101.0803	101.3422	101.0803	0.00
15/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1686	2	2	2	0.00
15/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1728	2	2	2	0.00
15/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1707	2	2	2	0.00
15/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	1223	1	1	1	19.00
15/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	1104	1	1	1	53.00
15/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	931	1	1	1	0.00
15/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	917	1	1	1	0.00
15/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1308	1	1	1	0.00
15/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	904	1	1	1	0.00
15/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1435	2	1	2	0.00
15/05/2015	R207 On 04-February-16			Bond Future	7.57	99.1633	99.4294	99.1633	0.00
15/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	953	1	1	1	43.00
15/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1279	1	1	1	0.00
15/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1312	1	1	1	0.00
15/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1296	1	1	1	19.00
15/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1518	2	2	2	0.00
15/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1501	2	2	2	0.00
15/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1536	2	2	2	0.00
15/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	1947	2	2	2	0.00
15/05/2015	R207 On 05-May-16			Bond Future	7.59	100.9665	101.2356	100.9665	0.00
15/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	2141	2	2	2	0.00
15/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	2104	2	2	2	0.00
15/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1621	1	2	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
15/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	2123	2	2	2	0.00
15/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1295	1	1	1	0.00
15/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1282	1	1	1	0.00
15/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	1700	2	2	2	0.00
15/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1307	1	1	1	0.00
15/05/2015	R208 On 06-August-15			Bond Future	7.61	98.2653	98.5686	98.2653	38,758.00
15/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	2139	2	2	2	0.00
15/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	2108	2	2	2	0.00
15/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	2171	2	2	2	0.00
15/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	5308	5	5	5	0.00
15/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	448	1	0	1	0.00
15/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	437	1	0	1	0.00
15/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	459	1	0	1	0.00
15/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	35	0	0	0	198.00
15/05/2015	R208 On 05-November-15			Bond Future	7.66	96.4805	96.7890	96.4805	0.00
15/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3829	4	4	4	0.00
15/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1741	2	2	2	0.00
15/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1764	2	2	2	0.00
15/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1718	2	2	2	0.00
15/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	424	0	0	0	2,200.00
15/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1360	2	1	2	0.00
15/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1341	1	1	1	0.00
15/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1379	2	1	2	0.00
15/05/2015	R208 On 04-February-16			Bond Future	7.70	98.1272	98.4407	98.1272	0.00
15/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1910	2	2	2	0.00
15/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1889	2	2	2	0.00
15/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1931	2	2	2	0.00
15/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1736	2	2	2	0.00
15/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1717	2	2	2	0.00
15/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1698	2	2	2	0.00
15/05/2015	R209 On 06-August-15			Bond Future	8.60	79.2901	79.7794	79.2901	25,841.00
15/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	9451	9	9	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
15/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	4045	4	4	4	0.00
15/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	4099	4	4	4	0.00
15/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3992	4	4	4	0.00
15/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	953	1	1	1	0.00
15/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	97	0	0	0	2,914.00
15/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	933	1	1	1	0.00
15/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	975	1	1	1	0.00
15/05/2015	R209 On 05-November-15			Bond Future	8.64	77.4453	77.9427	77.4453	0.00
15/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1233	1	1	1	0.00
15/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1276	1	1	1	0.00
15/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1254	1	1	1	0.00
15/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	6545	7	7	7	0.00
15/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	6481	7	6	7	0.00
15/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	6611	7	7	7	0.00
15/05/2015	R209 On 04-February-16			Bond Future	8.68	78.7673	79.2731	78.7673	0.00
15/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	4219	4	4	4	0.00
15/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	4258	4	4	4	0.00
15/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	4297	4	4	4	0.00
15/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	3746	4	4	4	0.00
15/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	3709	4	4	4	0.00
15/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	3784	4	4	4	0.00
15/05/2015	R210 On 06-August-15			Bond Future	181.78	181.7685	181.7811	181.7685	1,184.00
15/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	2791	3	3	3	0.00
15/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	2771	3	3	3	0.00
15/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	2781	3	3	3	0.00
15/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R210 On 05-November-15			Bond Future	182.65	182.6363	182.6496	182.6363	0.00
15/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	650	1	1	1	0.00
15/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	660	1	1	1	0.00
15/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	640	1	1	1	0.00
15/05/2015	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
15/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R211 On 06-August-15			Bond Future	133.01	133.0036	133.0096	133.0036	1,120.00
15/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
15/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
15/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
15/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1990	2	2	2	0.00
15/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	2000	2	2	2	0.00
15/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1980	2	2	2	0.00
15/05/2015	R211 On 05-November-15			Bond Future	135.20	135.1898	135.1962	135.1898	0.00
15/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	206	0	0	0	0.00
15/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	196	0	0	0	0.00
15/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	186	0	0	0	0.00
15/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R212 On 06-August-15			Bond Future	140.20	140.1947	140.2040	140.1947	1,113.00
15/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
15/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
15/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
15/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	786	1	1	1	0.00
15/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	796	1	1	1	0.00
15/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	806	1	1	1	0.00
15/05/2015	R212 On 05-November-15			Bond Future	142.51	142.4991	142.5088	142.4991	0.00
15/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
15/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
15/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
15/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3491	4	3	4	0.00
15/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3501	4	4	4	0.00
15/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3481	3	3	3	0.00
15/05/2015	R213 On 06-August-15			Bond Future	8.49	89.8651	90.4263	89.8651	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
15/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	2131	2	2	2	0.00
15/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	2170	2	2	2	0.00
15/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	2209	2	2	2	0.00
15/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2064	2	2	2	0.00
15/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2026	2	2	2	0.00
15/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2102	2	2	2	0.00
15/05/2015	R213 On 05-November-15			Bond Future	8.54	87.7977	88.3683	87.7977	0.00
15/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	921	1	1	1	0.00
15/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	955	1	1	1	0.00
15/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	938	1	1	1	0.00
15/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	7340	8	7	8	0.00
15/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7205	8	7	8	0.00
15/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7272	8	7	8	0.00
15/05/2015	R213 On 04-February-16			Bond Future	8.58	89.2962	89.8762	89.2962	0.00
15/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	4524	4	5	4	0.00
15/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4565	4	5	4	0.00
15/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	4484	4	4	4	0.00
15/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3284	4	3	4	0.00
15/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3251	4	3	4	0.00
15/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3318	4	3	4	0.00
15/05/2015	R214 On 06-August-15			Bond Future	8.63	80.4737	81.0352	80.4737	20,751.00
15/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2778	2	3	2	0.00
15/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2824	3	3	3	0.00
15/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2871	3	3	3	0.00
15/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	1902	2	2	2	0.00
15/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	1866	2	2	2	0.00
15/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	1830	2	2	2	0.00
15/05/2015	R214 On 05-November-15			Bond Future	8.68	78.5052	79.0762	78.5052	0.00
15/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1275	1	1	1	0.00
15/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1253	1	1	1	0.00
15/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1231	1	1	1	0.00
15/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	7335	8	7	8	0.00
15/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	7262	8	7	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
15/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	7191	8	7	8	0.00
15/05/2015	R214 On 04-February-16			Bond Future	8.72	79.8450	80.4255	79.8450	4,320.00
15/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1880	2	2	2	0.00
15/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1906	2	2	2	0.00
15/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1856	2	2	2	0.00
15/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8167	9	8	9	0.00
15/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	8235	9	8	9	0.00
15/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8305	9	8	9	0.00
15/05/2015	R248 On 06-August-15			Bond Future	8.70	103.7161	104.4393	103.7161	35,237.00
15/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	417	0	0	0	0.00
15/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	632	0	1	0	0.00
15/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	525	0	1	0	0.00
15/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R248 On 05-November-15			Bond Future	8.75	100.9904	101.7257	100.9904	0.00
15/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	8725	9	9	9	0.00
15/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	8601	9	9	9	0.00
15/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	8478	9	8	9	0.00
15/05/2015	R248 On 04-February-16			Bond Future	8.79	102.7141	103.4616	102.7141	0.00
15/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	2065	1	2	1	0.00
15/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	2269	2	2	2	0.00
15/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	2167	1	2	1	0.00
15/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
15/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00