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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/05/2015 TO: 21/05/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	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
21/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	2025 On 06-August-15			Bond Future	122.10	122.0910	122.1005	122.0910	16.00
21/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1110	1	1	1	0.00
21/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1100	1	1	1	0.00
21/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1090	1	1	1	0.00
21/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2025 On 05-November-15			Bond Future	124.10	124.0892	124.0953	124.0892	0.00
21/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1085	1	1	1	0.00
21/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1105	1	1	1	0.00
21/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1095	1	1	1	0.00
21/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2030 On 06-August-15			Bond Future	8.42	96.6728	96.7619	96.6728	9,690.00
21/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	5646	6	6	6	0.00
21/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	5559	6	6	6	0.00
21/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	5734	6	6	6	0.00
21/05/2015	2030 On 05-November-15			Bond Future	8.47	98.2563	98.3439	98.2563	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
21/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	308	0	0	0	0.00
21/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	229	0	0	0	0.00
21/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	150	0	0	0	0.00
21/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 06-August-15			Bond Future	8.51	100.5813	100.6762	100.5813	1,585.00
21/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	123	0	0	0	0.00
21/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	210	0	0	0	0.00
21/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	36	0	0	0	0.00
21/05/2015	2032 On 05-November-15			Bond Future	8.56	98.0721	98.1658	98.0721	0.00
21/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	5005	5	5	5	0.00
21/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	5097	5	5	5	0.00
21/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	4913	5	5	5	0.00
21/05/2015	2032 On 04-February-16			Bond Future	8.61	99.7433	99.8407	99.7433	0.00
21/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	830	1	1	1	0.00
21/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	663	1	1	1	0.00
21/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	747	1	1	1	0.00
21/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 06-August-15			Bond Future	8.60	99.1624	99.2680	99.1624	33,279.00
21/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	1399	1	1	1	0.00
21/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	1305	1	1	1	0.00
21/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	1493	1	1	1	0.00
21/05/2015	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
21/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 05-November-15			Bond Future	8.65	100.7866	100.8910	100.7866	0.00
21/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	6512	7	7	7	0.00
21/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	6617	7	7	7	0.00
21/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	6406	7	6	7	0.00
21/05/2015	2037 On 04-February-16			Bond Future	8.69	98.2465	98.3547	98.2465	0.00
21/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	438	0	0	0	0.00
21/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	532	0	1	0	0.00
21/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	625	1	1	1	0.00
21/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 06-August-15			Bond Future	127.62	127.6089	127.6199	127.6089	3,382.00
21/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	380	0	0	0	0.00
21/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	390	0	0	0	0.00
21/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	370	0	0	0	0.00
21/05/2015	2038 On 05-November-15			Bond Future	129.70	129.6973	129.7048	129.6973	0.00
21/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	4295	4	4	4	0.00
21/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	4305	4	4	4	0.00
21/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	4285	4	4	4	0.00
21/05/2015	2044 On 06-August-15			Bond Future	8.66	101.1033	101.2188	101.1033	10,733.00
21/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	835	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
21/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	1043	1	1	1	0.00
21/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	939	1	1	1	0.00
21/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 05-November-15			Bond Future	8.70	102.7594	102.8739	102.7594	0.00
21/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	4971	5	5	5	0.00
21/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	4858	5	5	5	0.00
21/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	5085	5	5	5	0.00
21/05/2015	2044 On 04-February-16			Bond Future	8.75	100.1276	100.2461	100.1276	0.00
21/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	2675	3	3	3	0.00
21/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	2476	2	2	2	0.00
21/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	2575	2	3	2	0.00
21/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2046 On 06-August-15			Bond Future	128.69	130.4090	128.6923	130.4090	5,722.00
21/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	1	0	1	0.00
21/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	1	0	1	0.00
21/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	1	0	1	0.00
21/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	298	0	0	0	0.00
21/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	308	0	0	0	0.00
21/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	318	0	0	0	0.00
21/05/2015	2046 On 05-November-15			Bond Future	129.40	131.1449	129.3963	131.1449	0.00
21/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	3604	2	4	2	0.00
21/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	3594	2	4	2	0.00
21/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	3614	2	4	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
21/05/2015	2050 On 06-August-15			Bond Future	138.52	138.5101	138.5219	138.5101	3,797.00
21/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	1522	2	2	2	0.00
21/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	1532	2	2	2	0.00
21/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	1512	2	2	2	0.00
21/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2050 On 05-November-15			Bond Future	140.79	140.7768	140.7850	140.7768	0.00
21/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	4225	4	4	4	0.00
21/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	4215	4	4	4	0.00
21/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	4205	4	4	4	0.00
21/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	AL37 On 06-August-15			Index Future	462.35	462.3260	462.3460	462.3260	124.00
21/05/2015	AL37 On 05-November-15			Index Future	469.98	469.9690	469.9760	469.9690	0.00
21/05/2015	AL7T On 06-August-15			Index Future	548.79	548.6180	548.7850	548.6180	3.00
21/05/2015	AL7T On 05-November-15			Index Future	557.84	557.6870	557.8410	557.6870	0.00
21/05/2015	ALBI On 06-August-15			Index Future	501.89	501.6120	501.8860	501.6120	510.00
21/05/2015	ALBI On 05-November-15			Index Future	510.17	509.9030	510.1680	509.9030	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2015	ALBI On 04-February-16			Index Future	518.87	518.5850	518.8650	518.5850	0.00
21/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	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
21/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	EL28 On 06-August-15			Bond Future	125.54	125.5306	125.5422	125.5306	0.00
21/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	532	1	1	1	0.00
21/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	542	1	1	1	0.00
21/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	552	1	1	1	0.00
21/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	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
21/05/2015	EL28 On 05-November-15			Bond Future	126.05	126.0460	126.0541	126.0460	0.00
21/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	946	1	1	1	0.00
21/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	956	1	1	1	0.00
21/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	936	1	1	1	0.00
21/05/2015	ES33 On 06-August-15			Bond Future	9.55	85.4523	85.5355	85.4523	6,396.00
21/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	430	0	0	0	0.00
21/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	283	0	0	0	0.00
21/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	356	0	0	0	0.00
21/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 05-November-15			Bond Future	9.63	83.0634	83.1456	83.0634	0.00
21/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4788	5	5	5	0.00
21/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4709	5	5	5	0.00
21/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4867	5	5	5	0.00
21/05/2015	ES33 On 04-February-16			Bond Future	9.71	84.4789	84.5642	84.4789	0.00
21/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1991	2	2	2	0.00
21/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	2129	2	2	2	0.00
21/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	2060	2	2	2	0.00
21/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	GOVI On 06-August-15			GOVI	497.67	497.4450	497.6670	497.4450	454.00
21/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
21/05/2015	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
21/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	23330	3	2	3	0.00
21/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	23430	3	2	3	0.00
21/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	23230	3	2	3	0.00
21/05/2015	GOVI On 05-November-15			GOVI	505.88	505.6680	505.8800	505.6680	27.00
21/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	241200	24	24	24	0.00
21/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	241100	24	24	24	0.00
21/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	241300	24	24	24	0.00
21/05/2015	GOVI On 04-February-16			GOVI	514.50	514.2770	514.5030	514.2770	0.00
21/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	25130	2	3	2	0.00
21/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	24930	2	2	2	0.00
21/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	25030	2	3	2	0.00
21/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	0	0	0	0	0.00
21/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/05/2015	IGOV On 06-August-15			Index Future	230.88	231.0620	230.8790	231.0620	1,080.00
21/05/2015	IGOV On 05-November-15			Index Future	234.69	234.8810	234.6890	234.8810	17.00
21/05/2015	IGOV On 04-February-16			Index Future	238.69	238.8800	238.6900	238.8800	0.00
21/05/2015	ILBI On 06-August-15			Index Future	625.93	626.3760	625.9270	626.3760	159.00
21/05/2015	ILBI On 05-November-15			Index Future	636.28	636.7360	636.2760	636.7360	0.00
21/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/05/2015	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
21/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.19	93.8100	93.8100	93.8100	7,500.00
21/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7800	93.7800	93.7800	0.00
21/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
21/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5900	93.5900	93.5900	0.00
21/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.55	93.4500	93.4500	93.4500	0.00
21/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
21/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.95	93.0500	93.0500	93.0500	0.00
21/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.8400	92.8400	92.8400	0.00
21/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
21/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
21/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.60	92.4000	92.4000	92.4000	0.00
21/05/2015	R023 On 06-August-15			Bond Future	7.83	102.9955	102.9998	102.9955	10,246.00
21/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2764	3	3	3	0.00
21/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6677	7	7	7	0.00
21/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2805	3	3	3	0.00
21/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2847	3	3	3	0.00
21/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	517	1	1	1	0.00
21/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	491	0	0	0	0.00
21/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	504	1	1	1	0.00
21/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	38	0	0	0	911.00
21/05/2015	R023 On 05-November-15			Bond Future	7.89	100.7572	100.7586	100.7572	0.00
21/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2291	2	2	2	0.00
21/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2351	2	2	2	0.00
21/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2320	2	2	2	0.00
21/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1701	2	2	2	0.00
21/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1677	2	2	2	0.00
21/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1725	2	2	2	0.00
21/05/2015	R023 On 04-February-16			Bond Future	7.93	102.4737	102.4773	102.4737	0.00
21/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2621	3	3	3	0.00
21/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2565	3	3	3	0.00
21/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2592	3	3	3	0.00
21/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2273	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
21/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2248	2	2	2	0.00
21/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2224	2	2	2	0.00
21/05/2015	R186 On 06-August-15			Bond Future	8.01	119.7355	119.7842	119.7355	40,126.00
21/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	4591	5	5	5	0.00
21/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	864	1	1	1	75.00
21/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	1123	1	1	1	1,000.00
21/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1944	2	2	2	0.00
21/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	2026	2	2	2	0.00
21/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1985	2	2	2	0.00
21/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	4346	4	4	4	0.00
21/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	7241	7	7	7	0.00
21/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4904	5	5	5	0.00
21/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	2195	2	2	2	75.00
21/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	4286	4	4	4	0.00
21/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	3926	4	4	4	0.00
21/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	665	1	1	1	5,229.00
21/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	755	1	1	1	4,229.00
21/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	3332	3	3	3	0.00
21/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2143	2	2	2	0.00
21/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	1897	2	2	2	0.00
21/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2059	2	2	2	0.00
21/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	736	1	1	1	75.00
21/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2100	2	2	2	0.00
21/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	216	0	0	0	5,350.00
21/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	584	1	1	1	4,229.00
21/05/2015	R186 On 05-November-15			Bond Future	8.06	121.6955	121.7415	121.6955	500.00
21/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4840	5	5	5	0.00
21/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3809	4	4	4	0.00
21/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3718	4	4	4	0.00
21/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3902	4	4	4	0.00
21/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3855	4	4	4	0.00
21/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7996	8	8	8	0.00
21/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	4335	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	1742	2	2	2	6,248.00
21/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2437	2	2	2	1,090.00
21/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2022	2	2	2	9,370.00
21/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2369	2	2	2	0.00
21/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2302	2	2	2	0.00
21/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2335	2	2	2	8,690.00
21/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	709	1	1	1	2,600.00
21/05/2015	R186 On 04-February-16			Bond Future	8.10	118.4700	118.5194	118.4700	5,512.00
21/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1670	2	2	2	0.00
21/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1645	2	2	2	0.00
21/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1621	2	2	2	0.00
21/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	6565	7	7	7	0.00
21/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	6506	7	7	7	0.00
21/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	6625	7	7	7	0.00
21/05/2015	R186 On 05-May-16			Bond Future	8.13	120.6191	120.6633	120.6191	0.00
21/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	5117	5	5	5	0.00
21/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	5160	5	5	5	0.00
21/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	5073	5	5	5	0.00
21/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2342	2	2	2	0.00
21/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	3532	4	4	4	0.00
21/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	3466	3	3	3	0.00
21/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	6905	7	7	7	0.00
21/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	3499	4	3	4	0.00
21/05/2015	R197 On 06-August-15			Bond Future	290.00	290.2893	290.0022	290.2893	1,046.00
21/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	1992	2	2	2	0.00
21/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	2002	2	2	2	0.00
21/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	2012	2	2	2	0.00
21/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R197 On 05-November-15			Bond Future	294.74	295.0397	294.7393	295.0397	0.00
21/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	251	0	0	0	0.00
21/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	271	0	0	0	0.00
21/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	261	0	0	0	0.00
21/05/2015	R202 On 06-August-15			Bond Future	239.49	239.4669	239.4869	239.4669	54,213.00
21/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	503	1	1	1	0.00
21/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	513	1	1	1	0.00
21/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	523	1	1	1	0.00
21/05/2015	R202 On 05-November-15			Bond Future	243.40	243.3855	243.3987	243.3855	0.00
21/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	2591	3	3	3	0.00
21/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	2611	3	3	3	0.00
21/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	2601	3	3	3	0.00
21/05/2015	R203 On 06-August-15			Bond Future	7.03	105.6951	105.6972	105.6951	15,971.00
21/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	220	0	0	0	0.00
21/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1618	2	2	2	0.00
21/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	233	0	0	0	0.00
21/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	227	0	0	0	0.00
21/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	764	1	1	1	0.00
21/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	777	1	1	1	0.00
21/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	49	0	0	0	5,000.00
21/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	751	1	1	1	0.00
21/05/2015	R203 On 05-November-15			Bond Future	7.07	103.2587	103.2579	103.2587	0.00
21/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	52	0	0	0	0.00
21/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	54	0	0	0	0.00
21/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	55	0	0	0	0.00
21/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	1930	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
21/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	1913	2	2	2	0.00
21/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	1946	2	2	2	0.00
21/05/2015	R203 On 04-February-16			Bond Future	7.11	105.0181	105.0194	105.0181	0.00
21/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	639	1	1	1	0.00
21/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	657	1	1	1	0.00
21/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	648	1	1	1	0.00
21/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	437	0	0	0	0.00
21/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	425	0	0	0	0.00
21/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	431	0	0	0	0.00
21/05/2015	R204 On 06-August-15			Bond Future	7.28	103.2154	103.2185	103.2154	11,910.00
21/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	3298	3	3	3	0.00
21/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1551	2	2	2	0.00
21/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1597	2	2	2	0.00
21/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1574	2	2	2	0.00
21/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	22	0	0	0	699.00
21/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	204	0	0	0	0.00
21/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	210	0	0	0	0.00
21/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	198	0	0	0	0.00
21/05/2015	R204 On 05-November-15			Bond Future	7.34	104.9049	104.9051	104.9049	0.00
21/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	100	0	0	0	0.00
21/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	103	0	0	0	0.00
21/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	98	0	0	0	0.00
21/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3143	3	3	3	0.00
21/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3169	3	3	3	0.00
21/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3195	3	3	3	0.00
21/05/2015	R204 On 04-February-16			Bond Future	7.38	102.6549	102.6572	102.6549	0.00
21/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1177	1	1	1	0.00
21/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1162	1	1	1	0.00
21/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1148	1	1	1	0.00
21/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	851	1	1	1	0.00
21/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	840	1	1	1	0.00
21/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	862	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
21/05/2015	R207 On 06-August-15			Bond Future	7.52	99.5435	99.5278	99.5435	34,592.00
21/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1310	1	1	1	0.00
21/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1358	1	1	1	0.00
21/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1334	1	1	1	0.00
21/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	738	1	1	1	70.00
21/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	519	1	1	1	0.00
21/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	975	1	1	1	0.00
21/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	494	0	0	0	0.00
21/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	506	1	1	1	0.00
21/05/2015	R207 On 05-November-15			Bond Future	7.58	101.1734	101.1545	101.1734	0.00
21/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1538	2	2	2	0.00
21/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1579	2	2	2	0.00
21/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1558	2	2	2	0.00
21/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	1094	1	1	1	19.00
21/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	981	1	1	1	53.00
21/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	970	1	1	1	0.00
21/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	956	1	1	1	0.00
21/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1366	1	1	1	0.00
21/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	942	1	1	1	0.00
21/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1500	1	1	1	0.00
21/05/2015	R207 On 04-February-16			Bond Future	7.62	99.2550	99.2379	99.2550	0.00
21/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	845	1	1	1	43.00
21/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1151	1	1	1	0.00
21/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1182	1	1	1	0.00
21/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1166	1	1	1	19.00
21/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1581	2	2	2	0.00
21/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1563	2	2	2	0.00
21/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1599	2	2	2	0.00
21/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2030	2	2	2	0.00
21/05/2015	R207 On 05-May-16			Bond Future	7.65	101.0555	101.0330	101.0555	0.00
21/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1984	2	2	2	0.00
21/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1948	2	2	2	0.00
21/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1480	1	1	1	43.00
21/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1966	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
21/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1341	1	1	1	0.00
21/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1328	1	1	1	0.00
21/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	1762	2	2	2	0.00
21/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1354	1	1	1	0.00
21/05/2015	R208 On 06-August-15			Bond Future	7.64	98.4240	98.4507	98.4240	38,758.00
21/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	2024	2	2	2	0.00
21/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1992	2	2	2	0.00
21/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	2056	2	2	2	0.00
21/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	5186	5	5	5	0.00
21/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	450	0	0	0	0.00
21/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	439	0	0	0	0.00
21/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	462	0	0	0	0.00
21/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	31	0	0	0	198.00
21/05/2015	R208 On 05-November-15			Bond Future	7.69	96.6350	96.6593	96.6350	0.00
21/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3709	4	4	4	0.00
21/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1644	2	2	2	0.00
21/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1667	2	2	2	0.00
21/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1622	2	2	2	0.00
21/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	434	0	0	0	2,200.00
21/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1393	1	1	1	0.00
21/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1373	1	1	1	0.00
21/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1413	1	1	1	0.00
21/05/2015	R208 On 04-February-16			Bond Future	7.74	98.2815	98.3082	98.2815	0.00
21/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1817	2	2	2	0.00
21/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1796	2	2	2	0.00
21/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1838	2	2	2	0.00
21/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1776	2	2	2	0.00
21/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1757	2	2	2	0.00
21/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1737	2	2	2	0.00
21/05/2015	R209 On 06-August-15			Bond Future	8.55	80.0881	80.1747	80.0881	25,841.00
21/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	9815	10	10	10	0.00
21/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	4284	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	4340	4	4	4	0.00
21/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	4228	4	4	4	0.00
21/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	797	1	1	1	0.00
21/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	66	0	0	0	2,914.00
21/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	778	1	1	1	0.00
21/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	816	1	1	1	0.00
21/05/2015	R209 On 05-November-15			Bond Future	8.59	78.2509	78.3365	78.2509	0.00
21/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1288	1	1	1	0.00
21/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1334	1	1	1	0.00
21/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1311	1	1	1	0.00
21/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	6208	6	6	6	0.00
21/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	6145	6	6	6	0.00
21/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	6272	6	6	6	0.00
21/05/2015	R209 On 04-February-16			Bond Future	8.63	79.5842	79.6730	79.5842	0.00
21/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	4383	4	4	4	0.00
21/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	4423	4	4	4	0.00
21/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	4465	4	4	4	0.00
21/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	3512	4	4	4	0.00
21/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	3476	4	3	4	0.00
21/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	3548	4	4	4	0.00
21/05/2015	R210 On 06-August-15			Bond Future	179.28	179.2645	179.2790	179.2645	1,184.00
21/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	289	0	0	0	0.00
21/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	269	0	0	0	0.00
21/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	279	0	0	0	0.00
21/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R210 On 05-November-15			Bond Future	180.09	180.0788	180.0884	180.0788	0.00
21/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	1912	2	2	2	0.00
21/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	1922	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
21/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	1902	2	2	2	0.00
21/05/2015	R211 On 06-August-15			Bond Future	133.07	133.0652	133.0723	133.0652	1,120.00
21/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1928	2	2	2	0.00
21/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	1938	2	2	2	0.00
21/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1918	2	2	2	0.00
21/05/2015	R211 On 05-November-15			Bond Future	135.25	135.2432	135.2465	135.2432	0.00
21/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	256	0	0	0	0.00
21/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	246	0	0	0	0.00
21/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	236	0	0	0	0.00
21/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 06-August-15			Bond Future	139.32	139.3061	139.3169	139.3061	1,113.00
21/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	1673	2	2	2	0.00
21/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1683	2	2	2	0.00
21/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1693	2	2	2	0.00
21/05/2015	R212 On 05-November-15			Bond Future	141.59	141.5862	141.5931	141.5862	0.00
21/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	4407	4	4	4	0.00
21/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	4417	4	4	4	0.00
21/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	4397	4	4	4	0.00
21/05/2015	R213 On 06-August-15			Bond Future	8.46	90.5314	90.6166	90.5314	18,397.00
21/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	2129	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
21/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	2169	2	2	2	0.00
21/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	2210	2	2	2	0.00
21/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	1872	2	2	2	0.00
21/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	1836	2	2	2	0.00
21/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	1910	2	2	2	0.00
21/05/2015	R213 On 05-November-15			Bond Future	8.51	88.4688	88.5529	88.4688	0.00
21/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	894	1	1	1	0.00
21/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	928	1	1	1	0.00
21/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	911	1	1	1	0.00
21/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	7128	7	7	7	0.00
21/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	6993	7	7	7	0.00
21/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7060	7	7	7	0.00
21/05/2015	R213 On 04-February-16			Bond Future	8.56	89.9761	90.0633	89.9761	0.00
21/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	4538	4	5	4	0.00
21/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4580	5	5	5	0.00
21/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	4497	4	4	4	0.00
21/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3111	3	3	3	0.00
21/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3078	3	3	3	0.00
21/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3144	3	3	3	0.00
21/05/2015	R214 On 06-August-15			Bond Future	8.58	81.4052	81.4970	81.4052	20,996.00
21/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2973	3	3	3	0.00
21/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	3022	3	3	3	0.00
21/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	3072	3	3	3	0.00
21/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	1635	2	2	2	0.00
21/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	1602	2	2	2	0.00
21/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	1569	2	2	2	0.00
21/05/2015	R214 On 05-November-15			Bond Future	8.62	79.4465	79.5375	79.4465	0.00
21/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1352	1	1	1	0.00
21/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1328	1	1	1	0.00
21/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1305	1	1	1	0.00
21/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	6947	7	7	7	0.00
21/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	6877	7	7	7	0.00
21/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	6807	7	7	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
21/05/2015	R214 On 04-February-16			Bond Future	8.67	80.8000	80.8943	80.8000	4,320.00
21/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1983	2	2	2	0.00
21/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	2010	2	2	2	0.00
21/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1956	2	2	2	0.00
21/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	7802	8	8	8	0.00
21/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	7869	8	8	8	0.00
21/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	7936	8	8	8	0.00
21/05/2015	R248 On 06-August-15			Bond Future	8.64	104.9727	105.0912	104.9727	35,237.00
21/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	1069	1	1	1	0.00
21/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	1284	1	1	1	0.00
21/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	1177	1	1	1	0.00
21/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 05-November-15			Bond Future	8.69	102.2604	102.3781	102.2604	0.00
21/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	8073	8	8	8	0.00
21/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	7949	8	8	8	0.00
21/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	7825	8	8	8	0.00
21/05/2015	R248 On 04-February-16			Bond Future	8.73	104.0027	104.1244	104.0027	0.00
21/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	2728	3	3	3	0.00
21/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	2932	3	3	3	0.00
21/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	2830	3	3	3	0.00
21/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00