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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/05/2015 TO: 28/05/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	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
28/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	2025 On 06-August-15			Bond Future	120.43	120.7615	120.4329	120.7615	16.00
28/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	567	0	1	0	0.00
28/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	577	0	1	0	0.00
28/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	557	0	1	0	0.00
28/05/2015	2025 On 05-November-15			Bond Future	122.39	122.7257	122.3883	122.7257	0.00
28/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	602	0	1	0	0.00
28/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	612	0	1	0	0.00
28/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	622	0	1	0	0.00
28/05/2015	2030 On 06-August-15			Bond Future	8.64	95.2408	95.0453	95.2408	9,690.00
28/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	7363	7	7	7	0.00
28/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	7276	7	7	7	0.00
28/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	7450	7	7	7	0.00
28/05/2015	2030 On 05-November-15			Bond Future	8.69	96.7910	96.5897	96.7910	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
28/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	1525	1	2	1	0.00
28/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	1446	1	1	1	0.00
28/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	1605	1	2	1	0.00
28/05/2015	2032 On 06-August-15			Bond Future	8.73	99.0452	98.7925	99.0452	1,579.00
28/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	2006	2	2	2	0.00
28/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	2093	2	2	2	0.00
28/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1920	2	2	2	0.00
28/05/2015	2032 On 05-November-15			Bond Future	8.79	96.5010	96.2415	96.5010	0.00
28/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6930	7	7	7	0.00
28/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	7022	7	7	7	0.00
28/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	6838	7	7	7	0.00
28/05/2015	2032 On 04-February-16			Bond Future	8.85	98.1449	97.8829	98.1449	0.00
28/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	1294	1	1	1	0.00
28/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	1211	1	1	1	0.00
28/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	1128	1	1	1	0.00
28/05/2015	2037 On 06-August-15			Bond Future	8.84	97.2666	97.0354	97.2666	33,382.00
28/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	834	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
28/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	928	1	1	1	0.00
28/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	739	1	1	1	0.00
28/05/2015	2037 On 05-November-15			Bond Future	8.89	98.8498	98.6121	98.8498	0.00
28/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	8791	9	9	9	0.00
28/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	8896	9	9	9	0.00
28/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	8685	8	9	8	0.00
28/05/2015	2037 On 04-February-16			Bond Future	8.94	96.2760	96.0361	96.2760	0.00
28/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	1787	2	2	2	0.00
28/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	1880	2	2	2	0.00
28/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	1693	1	2	1	0.00
28/05/2015	2038 On 06-August-15			Bond Future	125.45	125.4020	125.4479	125.4020	3,627.00
28/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	2552	3	3	3	0.00
28/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	2562	3	3	3	0.00
28/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	2542	3	3	3	0.00
28/05/2015	2038 On 05-November-15			Bond Future	127.48	127.4417	127.4848	127.4417	0.00
28/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	6515	7	7	7	0.00
28/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	6525	7	7	7	0.00
28/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	6505	7	7	7	0.00
28/05/2015	2044 On 06-August-15			Bond Future	8.92	98.9203	98.5641	98.9203	10,735.00
28/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	1820	1	2	1	0.00
28/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	1611	1	2	1	0.00
28/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	1716	1	2	1	0.00
28/05/2015	2044 On 05-November-15			Bond Future	8.97	100.5304	100.1657	100.5304	0.00
28/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	7679	7	8	7	0.00
28/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	7566	7	8	7	0.00
28/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	7793	7	8	7	0.00
28/05/2015	2044 On 04-February-16			Bond Future	9.02	97.8600	97.4910	97.8600	0.00
28/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	80	0	0	0	0.00
28/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	279	0	0	0	0.00
28/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	180	0	0	0	0.00
28/05/2015	2046 On 06-August-15			Bond Future	126.54	127.1973	126.5429	127.1973	5,722.00
28/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	2447	2	2	2	0.00
28/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	2457	2	2	2	0.00
28/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	2467	2	2	2	0.00
28/05/2015	2046 On 05-November-15			Bond Future	127.20	127.8680	127.1993	127.8680	0.00
28/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	5801	5	6	5	0.00
28/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	5791	5	6	5	0.00
28/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	5811	5	6	5	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
28/05/2015	2050 On 06-August-15			Bond Future	134.77	134.7231	134.7728	134.7231	3,821.00
28/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	2217	2	2	2	0.00
28/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	2237	2	2	2	0.00
28/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	2227	2	2	2	0.00
28/05/2015	2050 On 05-November-15			Bond Future	136.96	136.9143	136.9610	136.9143	0.00
28/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	8049	8	8	8	0.00
28/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	8039	8	8	8	0.00
28/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	8029	8	8	8	0.00
28/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	AL37 On 06-August-15			Index Future	458.29	458.7910	458.2860	458.7910	124.00
28/05/2015	AL37 On 05-November-15			Index Future	465.80	466.3280	465.8030	466.3280	0.00
28/05/2015	AL7T On 06-August-15			Index Future	541.42	542.4420	541.4200	542.4420	3.00
28/05/2015	AL7T On 05-November-15			Index Future	550.30	551.3540	550.3000	551.3540	0.00
28/05/2015	ALBI On 06-August-15			Index Future	494.23	495.1830	494.2320	495.1830	510.00
28/05/2015	ALBI On 05-November-15			Index Future	502.34	503.3190	502.3390	503.3190	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
28/05/2015	ALBI On 04-February-16			Index Future	510.90	511.8850	510.8980	511.8850	0.00
28/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	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
28/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2015	EL28 On 06-August-15			Bond Future	125.66	125.6093	125.6554	125.6093	0.00
28/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	645	1	1	1	0.00
28/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	655	1	1	1	0.00
28/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	665	1	1	1	0.00
28/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
28/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
28/05/2015	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
28/05/2015	EL28 On 05-November-15			Bond Future	126.16	126.1133	126.1567	126.1133	0.00
28/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	843	1	1	1	0.00
28/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	853	1	1	1	0.00
28/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	833	1	1	1	0.00
28/05/2015	ES33 On 06-August-15			Bond Future	9.78	84.0826	83.9062	84.0826	6,396.00
28/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
28/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
28/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
28/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1346	1	1	1	0.00
28/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1200	1	1	1	0.00
28/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1273	1	1	1	0.00
28/05/2015	ES33 On 05-November-15			Bond Future	9.86	81.6629	81.4815	81.6629	0.00
28/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6452	6	6	6	0.00
28/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6373	6	6	6	0.00
28/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6531	6	7	6	0.00
28/05/2015	ES33 On 04-February-16			Bond Future	9.95	83.0540	82.8710	83.0540	0.00
28/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	297	0	0	0	0.00
28/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	436	1	0	1	0.00
28/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	367	1	0	1	0.00
28/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
28/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
28/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
28/05/2015	GOVI On 06-August-15			GOVI	490.65	491.5270	490.6450	491.5270	455.00
28/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
28/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
28/05/2015	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
28/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	93550	8	9	8	0.00
28/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	93650	8	9	8	0.00
28/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	93450	8	9	8	0.00
28/05/2015	GOVI On 05-November-15			GOVI	498.69	499.6030	498.6920	499.6030	27.00
28/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
28/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
28/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
28/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	313080	30	31	30	0.00
28/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	312980	30	31	30	0.00
28/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	313180	30	31	30	0.00
28/05/2015	GOVI On 04-February-16			GOVI	507.19	508.1060	507.1890	508.1060	0.00
28/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
28/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
28/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
28/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	48010	4	5	4	0.00
28/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	48210	4	5	4	0.00
28/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	48110	4	5	4	0.00
28/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/05/2015	IGOV On 06-August-15			Index Future	228.95	229.2640	228.9510	229.2640	1,080.00
28/05/2015	IGOV On 05-November-15			Index Future	232.71	233.0310	232.7060	233.0310	17.00
28/05/2015	IGOV On 04-February-16			Index Future	236.67	236.9970	236.6710	236.9970	0.00
28/05/2015	ILBI On 06-August-15			Index Future	621.03	621.6970	621.0310	621.6970	159.00
28/05/2015	ILBI On 05-November-15			Index Future	631.28	631.9560	631.2760	631.9560	0.00
28/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/05/2015	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
28/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	7,500.00
28/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.24	93.7500	93.7600	93.7500	0.00
28/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.33	93.6600	93.6700	93.6600	0.00
28/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.44	93.5300	93.5600	93.5300	0.00
28/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.56	93.4300	93.4400	93.4300	0.00
28/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.77	93.2200	93.2300	93.2200	0.00
28/05/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.95	93.0600	93.0500	93.0600	2,000.00
28/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.04	92.9500	92.9600	92.9500	0.00
28/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6900	92.6900	92.6900	0.00
28/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.51	92.5100	92.4900	92.5100	0.00
28/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.66	92.3700	92.3400	92.3700	0.00
28/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.77	92.2500	92.2300	92.2500	0.00
28/05/2015	R023 On 06-August-15			Bond Future	8.06	101.8994	101.7328	101.8994	19,027.00
28/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	1832	2	2	2	0.00
28/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	5444	6	5	6	0.00
28/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	1867	2	2	2	0.00
28/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	1901	2	2	2	0.00
28/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	852	1	1	1	0.00
28/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	813	1	1	1	0.00
28/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	832	1	1	1	0.00
28/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	73	0	0	0	911.00
28/05/2015	R023 On 05-November-15			Bond Future	8.13	99.6330	99.4609	99.6330	0.00
28/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	1596	2	2	2	0.00
28/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	1645	2	2	2	0.00
28/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	1620	2	2	2	0.00
28/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	2299	2	2	2	0.00
28/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	2269	2	2	2	0.00
28/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	2329	2	2	2	0.00
28/05/2015	R023 On 04-February-16			Bond Future	8.19	101.3298	101.1566	101.3298	0.00
28/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	1936	2	2	2	0.00
28/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	1889	2	2	2	0.00
28/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	1912	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
28/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2918	3	3	3	0.00
28/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2889	3	3	3	0.00
28/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2860	3	3	3	0.00
28/05/2015	R186 On 06-August-15			Bond Future	8.23	118.2998	118.0560	118.2998	40,747.00
28/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	3242	3	3	3	0.00
28/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	411	0	0	0	75.00
28/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	568	1	1	1	1,000.00
28/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1120	1	1	1	0.00
28/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1179	1	1	1	0.00
28/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1149	1	1	1	0.00
28/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	3031	3	3	3	0.00
28/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	5656	6	6	6	0.00
28/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	3516	4	4	4	0.00
28/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	1302	1	1	1	75.00
28/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	2979	3	3	3	0.00
28/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	5201	5	5	5	0.00
28/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	1044	1	1	1	5,229.00
28/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1176	1	1	1	4,229.00
28/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	4506	4	5	4	0.00
28/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	3047	3	3	3	0.00
28/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	2733	3	3	3	0.00
28/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2940	3	3	3	0.00
28/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	1149	1	1	1	75.00
28/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2993	3	3	3	0.00
28/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	360	0	0	0	5,350.00
28/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	924	1	1	1	4,229.00
28/05/2015	R186 On 05-November-15			Bond Future	8.28	120.2241	119.9730	120.2241	500.00
28/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	3670	4	4	4	0.00
28/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	2788	3	3	3	0.00
28/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	2711	3	3	3	0.00
28/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	2866	3	3	3	0.00
28/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	2827	3	3	3	0.00
28/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	6520	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
28/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3234	3	3	3	0.00
28/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2341	2	2	2	6,248.00
28/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	3199	3	3	3	1,090.00
28/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2689	3	3	3	9,370.00
28/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	3116	3	3	3	0.00
28/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	3035	3	3	3	0.00
28/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	3075	3	3	3	8,690.00
28/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	1001	1	1	1	2,600.00
28/05/2015	R186 On 04-February-16			Bond Future	8.33	116.9729	116.7199	116.9729	5,512.00
28/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1142	1	1	1	0.00
28/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1123	1	1	1	0.00
28/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1105	1	1	1	0.00
28/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7843	8	8	8	0.00
28/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7778	8	8	8	0.00
28/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7908	8	8	8	0.00
28/05/2015	R186 On 05-May-16			Bond Future	8.37	119.0838	118.8203	119.0838	0.00
28/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4073	4	4	4	0.00
28/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4111	4	4	4	0.00
28/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4034	4	4	4	0.00
28/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	1722	2	2	2	0.00
28/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	4336	4	4	4	0.00
28/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	4260	4	4	4	0.00
28/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	8128	8	8	8	0.00
28/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	4298	4	4	4	0.00
28/05/2015	R197 On 06-August-15			Bond Future	289.73	290.0436	289.7342	290.0436	978.00
28/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	1724	2	2	2	0.00
28/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	1734	2	2	2	0.00
28/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	1744	2	2	2	0.00
28/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
28/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
28/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
28/05/2015	R197 On 05-November-15			Bond Future	294.44	294.7601	294.4377	294.7601	0.00
28/05/2015	R197 On 05-November-15	294.99	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
28/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	552	0	1	0	0.00
28/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	572	0	1	0	0.00
28/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	562	0	1	0	0.00
28/05/2015	R202 On 06-August-15			Bond Future	236.79	237.3835	236.7888	237.3835	54,173.00
28/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	3201	3	3	3	0.00
28/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	3211	3	3	3	0.00
28/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	3221	3	3	3	0.00
28/05/2015	R202 On 05-November-15			Bond Future	240.63	241.2434	240.6329	241.2434	0.00
28/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	5357	5	5	5	0.00
28/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	5377	5	5	5	0.00
28/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	5367	5	5	5	0.00
28/05/2015	R203 On 06-August-15			Bond Future	7.27	105.2904	105.2291	105.2904	17,001.00
28/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	94	0	0	0	0.00
28/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1196	1	1	1	0.00
28/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	101	0	0	0	0.00
28/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	97	0	0	0	0.00
28/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	1103	1	1	1	0.00
28/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	1119	1	1	1	0.00
28/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	95	0	0	0	5,000.00
28/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	1087	1	1	1	0.00
28/05/2015	R203 On 05-November-15			Bond Future	7.36	102.8368	102.7717	102.8368	0.00
28/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	20	0	0	0	0.00
28/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	21	0	0	0	0.00
28/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	22	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
28/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2383	2	2	2	0.00
28/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2366	2	2	2	0.00
28/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2400	2	2	2	0.00
28/05/2015	R203 On 04-February-16			Bond Future	7.44	104.5884	104.5241	104.5884	0.00
28/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	390	0	0	0	0.00
28/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	403	0	0	0	0.00
28/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	396	0	0	0	0.00
28/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	683	1	1	1	0.00
28/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	666	1	1	1	0.00
28/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	675	1	1	1	0.00
28/05/2015	R204 On 06-August-15			Bond Future	7.54	102.5559	102.4654	102.5559	21,244.00
28/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	2572	3	3	3	0.00
28/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	982	1	1	1	0.00
28/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1020	1	1	1	0.00
28/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1001	1	1	1	0.00
28/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	48	0	0	0	699.00
28/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	384	0	0	0	0.00
28/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	394	0	0	0	0.00
28/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	374	0	0	0	0.00
28/05/2015	R204 On 05-November-15			Bond Future	7.62	104.2241	104.1292	104.2241	0.00
28/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	41	0	0	0	0.00
28/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	43	0	0	0	0.00
28/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	40	0	0	0	0.00
28/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3858	4	4	4	0.00
28/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3886	4	4	4	0.00
28/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3913	4	4	4	0.00
28/05/2015	R204 On 04-February-16			Bond Future	7.69	101.9618	101.8673	101.9618	0.00
28/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	772	1	1	1	0.00
28/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	761	1	1	1	0.00
28/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	750	1	1	1	0.00
28/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1239	1	1	1	0.00
28/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1225	1	1	1	0.00
28/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1253	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
28/05/2015	R207 On 06-August-15			Bond Future	7.77	98.7376	98.6268	98.7376	38,359.00
28/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	760	1	1	1	0.00
28/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	796	1	1	1	0.00
28/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	778	1	1	1	0.00
28/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	363	0	0	0	70.00
28/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	869	1	1	1	0.00
28/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1501	1	2	1	0.00
28/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	832	1	1	1	0.00
28/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	851	1	1	1	0.00
28/05/2015	R207 On 05-November-15			Bond Future	7.84	100.3442	100.2288	100.3442	0.00
28/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1031	1	1	1	0.00
28/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1064	1	1	1	0.00
28/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1047	1	1	1	0.00
28/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	690	1	1	1	19.00
28/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	606	1	1	1	53.00
28/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1390	1	1	1	0.00
28/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1371	1	1	1	0.00
28/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1887	2	2	2	0.00
28/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1353	1	1	1	0.00
28/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	2050	2	2	2	0.00
28/05/2015	R207 On 04-February-16			Bond Future	7.91	98.4110	98.2956	98.4110	0.00
28/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	529	1	1	1	43.00
28/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	756	1	1	1	0.00
28/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	780	1	1	1	0.00
28/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	768	1	1	1	19.00
28/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	2125	2	2	2	0.00
28/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	2103	2	2	2	0.00
28/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	2146	2	2	2	0.00
28/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2657	3	3	3	0.00
28/05/2015	R207 On 05-May-16			Bond Future	7.96	100.1869	100.0646	100.1869	0.00
28/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1459	2	1	2	0.00
28/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1429	1	1	1	0.00
28/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1046	1	1	1	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1444	2	1	2	0.00
28/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1788	2	2	2	0.00
28/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1772	2	2	2	0.00
28/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	2296	2	2	2	0.00
28/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1804	2	2	2	0.00
28/05/2015	R208 On 06-August-15			Bond Future	7.87	97.5580	97.4262	97.5580	38,213.00
28/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1300	1	1	1	0.00
28/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1274	1	1	1	0.00
28/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1326	1	1	1	0.00
28/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4191	4	4	4	0.00
28/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	751	1	1	1	0.00
28/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	733	1	1	1	0.00
28/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	768	1	1	1	0.00
28/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	61	0	0	0	198.00
28/05/2015	R208 On 05-November-15			Bond Future	7.94	95.7450	95.6084	95.7450	0.00
28/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	2876	3	3	3	0.00
28/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1110	1	1	1	0.00
28/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1128	1	1	1	0.00
28/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1092	1	1	1	0.00
28/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	652	1	1	1	2,200.00
28/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1909	2	2	2	0.00
28/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1885	2	2	2	0.00
28/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1934	2	2	2	0.00
28/05/2015	R208 On 04-February-16			Bond Future	8.00	97.3758	97.2387	97.3758	0.00
28/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1294	1	1	1	0.00
28/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1277	1	1	1	0.00
28/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1312	1	1	1	0.00
28/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	2327	2	2	2	0.00
28/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	2303	2	2	2	0.00
28/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	2280	2	2	2	0.00
28/05/2015	R209 On 06-August-15			Bond Future	8.78	78.5572	78.3655	78.5572	25,844.00
28/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8055	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
28/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	2926	3	3	3	0.00
28/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	2973	3	3	3	0.00
28/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	2879	3	3	3	0.00
28/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1248	1	1	1	0.00
28/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	115	0	0	0	2,914.00
28/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1221	1	1	1	0.00
28/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1275	1	1	1	0.00
28/05/2015	R209 On 05-November-15			Bond Future	8.83	76.6872	76.4901	76.6872	0.00
28/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	793	1	1	1	0.00
28/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	826	1	1	1	0.00
28/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	809	1	1	1	0.00
28/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7554	7	8	7	0.00
28/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7483	7	7	7	0.00
28/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7624	7	8	7	0.00
28/05/2015	R209 On 04-February-16			Bond Future	8.88	77.9934	77.7946	77.9934	0.00
28/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3352	3	3	3	0.00
28/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3387	3	3	3	0.00
28/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3422	4	3	4	0.00
28/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	4353	4	4	4	0.00
28/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	4312	4	4	4	0.00
28/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4396	4	4	4	0.00
28/05/2015	R210 On 06-August-15			Bond Future	179.43	179.3622	179.4262	179.3622	1,184.00
28/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	436	0	0	0	0.00
28/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	416	0	0	0	0.00
28/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	426	0	0	0	0.00
28/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
28/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
28/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
28/05/2015	R210 On 05-November-15			Bond Future	180.22	180.1601	180.2200	180.1601	0.00
28/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	1780	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
28/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	1790	2	2	2	0.00
28/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	1770	2	2	2	0.00
28/05/2015	R211 On 06-August-15			Bond Future	133.16	133.1117	133.1558	133.1117	1,120.00
28/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1844	2	2	2	0.00
28/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	1854	2	2	2	0.00
28/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1834	2	2	2	0.00
28/05/2015	R211 On 05-November-15			Bond Future	135.32	135.2768	135.3180	135.2768	0.00
28/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	328	0	0	0	0.00
28/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	318	0	0	0	0.00
28/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	308	0	0	0	0.00
28/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
28/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
28/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
28/05/2015	R212 On 06-August-15			Bond Future	138.75	138.7808	138.7454	138.7808	1,113.00
28/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	2245	2	2	2	0.00
28/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	2255	2	2	2	0.00
28/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	2265	2	2	2	0.00
28/05/2015	R212 On 05-November-15			Bond Future	141.00	141.0382	140.9983	141.0382	0.00
28/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	5002	5	5	5	0.00
28/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	5012	5	5	5	0.00
28/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	4992	5	5	5	0.00
28/05/2015	R213 On 06-August-15			Bond Future	8.68	89.1481	88.9592	89.1481	17,327.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1272	1	1	1	0.00
28/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1302	1	1	1	0.00
28/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1332	1	1	1	0.00
28/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2663	3	3	3	0.00
28/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2616	3	3	3	0.00
28/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2711	3	3	3	0.00
28/05/2015	R213 On 05-November-15			Bond Future	8.74	87.0540	86.8597	87.0540	0.00
28/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	540	1	1	1	0.00
28/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	564	1	1	1	0.00
28/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	552	1	1	1	0.00
28/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	8467	8	8	8	0.00
28/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	8322	8	8	8	0.00
28/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	8394	8	8	8	0.00
28/05/2015	R213 On 04-February-16			Bond Future	8.79	88.5366	88.3406	88.5366	0.00
28/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3548	4	4	4	0.00
28/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	3585	4	4	4	0.00
28/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3513	4	4	4	0.00
28/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3844	4	4	4	0.00
28/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3806	4	4	4	0.00
28/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3882	4	4	4	0.00
28/05/2015	R214 On 06-August-15			Bond Future	8.83	79.6951	79.4505	79.6951	19,996.00
28/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	1774	2	2	2	0.00
28/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	1811	2	2	2	0.00
28/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	1849	2	2	2	0.00
28/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2483	2	2	2	0.00
28/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2437	2	2	2	0.00
28/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2393	2	2	2	0.00
28/05/2015	R214 On 05-November-15			Bond Future	8.88	77.7004	77.4497	77.7004	0.00
28/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	808	1	1	1	0.00
28/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	791	1	1	1	0.00
28/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	775	1	1	1	0.00
28/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	8506	8	9	8	0.00
28/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	8428	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
28/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	8350	8	8	8	0.00
28/05/2015	R214 On 04-February-16			Bond Future	8.93	79.0237	78.7702	79.0237	4,320.00
28/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1345	1	1	1	0.00
28/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1365	1	1	1	0.00
28/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1325	1	1	1	0.00
28/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	9282	9	9	9	0.00
28/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	9355	9	9	9	0.00
28/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	9429	9	9	9	0.00
28/05/2015	R248 On 06-August-15			Bond Future	8.90	102.6637	102.2966	102.6637	35,237.00
28/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	1618	1	2	1	0.00
28/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	1725	1	2	1	0.00
28/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	1511	1	2	1	0.00
28/05/2015	R248 On 05-November-15			Bond Future	8.96	99.9034	99.5276	99.9034	0.00
28/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	10923	11	11	11	0.00
28/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	10799	10	11	10	0.00
28/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	10676	10	11	10	0.00
28/05/2015	R248 On 04-February-16			Bond Future	9.01	101.6049	101.2247	101.6049	0.00
28/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	33	0	0	0	0.00
28/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	70	0	0	0	0.00
28/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
28/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	172	0	0	0	0.00