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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	2025 On 06-August-15			Bond Future	122.80	122.7880	122.7969	122.7880	16.00
14/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1807	2	1807	2	0.00
14/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1797	2	1797	2	0.00
14/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1787	2	1787	2	0.00
14/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2025 On 05-November-15			Bond Future	124.82	124.8094	124.8152	124.8094	0.00
14/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1805	2	1805	2	0.00
14/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1825	2	1825	2	0.00
14/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1815	2	1815	2	0.00
14/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 06-August-15			Bond Future	8.52	95.2759	8.5201	95.2759	8,573.00
14/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	6431	7	6431	7	0.00
14/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	6344	7	6344	7	0.00
14/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	6518	7	6518	7	0.00
14/05/2015	2030 On 05-November-15			Bond Future	8.57	96.8458	8.5707	96.8458	0.00
14/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	559	1	559	1	0.00
14/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	479	1	479	1	0.00
14/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	638	1	638	1	0.00
14/05/2015	2032 On 06-August-15			Bond Future	8.61	99.0889	8.6114	99.0889	1,585.00
14/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	960	2	960	2	0.00
14/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	1047	2	1047	2	0.00

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14/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	873	2	873	2	0.00
14/05/2015	2032 On 05-November-15			Bond Future	8.66	96.5647	8.6636	96.5647	0.00
14/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	5847	7	5847	7	0.00
14/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	5939	7	5939	7	0.00
14/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	5755	7	5755	7	0.00
14/05/2015	2032 On 04-February-16			Bond Future	8.71	98.2120	8.7129	98.2120	0.00
14/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	191	1	191	1	0.00
14/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	108	1	108	1	0.00
14/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	25	1	25	1	0.00
14/05/2015	2037 On 06-August-15			Bond Future	8.72	97.2658	8.7210	97.2658	33,089.00
14/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	274	0	274	0	0.00
14/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	179	0	179	0	0.00
14/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	368	0	368	0	0.00
14/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	1	0	1	0.00
14/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	1	0	1	0.00
14/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	1	0	1	0.00
14/05/2015	2037 On 05-November-15			Bond Future	8.77	98.8685	8.7695	98.8685	0.00
14/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	7645	9	7645	9	0.00
14/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	7751	9	7751	9	0.00
14/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	7540	8	7540	8	0.00
14/05/2015	2037 On 04-February-16			Bond Future	8.82	96.2976	8.8166	96.2976	0.00
14/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	620	2	620	2	0.00

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14/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	714	2	714	2	0.00
14/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	527	1	527	1	0.00
14/05/2015	2038 On 06-August-15			Bond Future	131.06	131.0520	131.0623	131.0520	3,345.00
14/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	3072	3	3072	3	0.00
14/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	3052	3	3052	3	0.00
14/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	3062	3	3062	3	0.00
14/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2038 On 05-November-15			Bond Future	133.22	133.2095	133.2164	133.2095	0.00
14/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	784	1	784	1	0.00
14/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	794	1	794	1	0.00
14/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	774	1	774	1	0.00
14/05/2015	2044 On 06-August-15			Bond Future	8.78	98.9762	8.7832	98.9762	10,733.00
14/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	450	1	450	1	0.00
14/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	241	1	241	1	0.00
14/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	345	1	345	1	0.00
14/05/2015	2044 On 05-November-15			Bond Future	8.83	100.6072	8.8297	100.6072	0.00
14/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	6267	7	6267	7	0.00
14/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	6153	7	6153	7	0.00
14/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	6381	7	6381	7	0.00
14/05/2015	2044 On 04-February-16			Bond Future	8.87	97.9407	8.8748	97.9407	0.00
14/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	1358	0	1358	0	0.00
14/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	1159	0	1159	0	0.00
14/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	1259	0	1259	0	0.00

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14/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2046 On 06-August-15			Bond Future	132.69	132.9817	132.6949	132.9817	6,022.00
14/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	3685	4	3685	4	0.00
14/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	3705	4	3705	4	0.00
14/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	3695	4	3695	4	0.00
14/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2046 On 05-November-15			Bond Future	133.48	133.7725	133.4774	133.7725	0.00
14/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	487	1	487	1	0.00
14/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	467	1	467	1	0.00
14/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	477	1	477	1	0.00
14/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 06-August-15			Bond Future	141.92	141.2041	141.9203	141.2041	3,773.00
14/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	4920	4	4920	4	0.00
14/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	4930	4	4930	4	0.00
14/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	4910	4	4910	4	0.00
14/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 05-November-15			Bond Future	144.25	143.5285	144.2525	143.5285	0.00
14/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	758	1	758	1	0.00
14/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	748	1	748	1	0.00
14/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	738	1	738	1	0.00
14/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	AL37 On 06-August-15			Index Future	461.79	460.5360	461.7910	460.5360	124.00
14/05/2015	AL37 On 05-November-15			Index Future	469.46	468.1930	469.4570	468.1930	0.00
14/05/2015	AL7T On 06-August-15			Index Future	546.64	543.7000	546.6410	543.7000	3.00
14/05/2015	AL7T On 05-November-15			Index Future	555.72	552.7400	555.7160	552.7400	0.00
14/05/2015	ALBI On 06-August-15			Index Future	498.90	496.0090	498.8980	496.0090	510.00
14/05/2015	ALBI On 05-November-15			Index Future	507.18	504.2550	507.1800	504.2550	103.00
14/05/2015	ALBI On 04-February-16			Index Future	515.83	512.8510	515.8300	512.8510	0.00
14/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2015	EL28 On 06-August-15			Bond Future	127.28	127.2701	127.2809	127.2701	0.00
14/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2271	2	2271	2	0.00
14/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2281	2	2281	2	0.00
14/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2291	2	2291	2	0.00
14/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	EL28 On 05-November-15			Bond Future	127.83	127.8260	127.8338	127.8260	0.00
14/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	844	1	844	1	0.00
14/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	824	1	824	1	0.00
14/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	834	1	834	1	0.00
14/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 06-August-15			Bond Future	9.67	83.9791	9.6716	83.9791	6,396.00
14/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	596	1	596	1	0.00
14/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	450	1	450	1	0.00
14/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	523	1	523	1	0.00
14/05/2015	ES33 On 05-November-15			Bond Future	9.75	81.5741	9.7525	81.5741	0.00
14/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5673	6	5673	6	0.00
14/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5594	6	5594	6	0.00
14/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5753	6	5753	6	0.00
14/05/2015	ES33 On 04-February-16			Bond Future	9.83	82.9657	9.8339	82.9657	0.00
14/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1091	0	1091	0	0.00
14/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1229	1	1229	1	0.00
14/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1160	0	1160	0	0.00
14/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	GOVI On 06-August-15			GOVI	495.19	492.5520	495.1850	492.5520	452.00
14/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	48150	7	48150	7	0.00
14/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	48250	7	48250	7	0.00
14/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	48050	7	48050	7	0.00
14/05/2015	GOVI On 05-November-15			GOVI	503.41	500.7410	503.4050	500.7410	27.00
14/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	265950	29	265950	29	0.00
14/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	265850	29	265850	29	0.00
14/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	266050	29	266050	29	0.00
14/05/2015	GOVI On 04-February-16			GOVI	511.99	509.2770	511.9910	509.2770	0.00
14/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	10	0	10	0	0.00
14/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
14/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	3	0	3	0.00
14/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	190	3	190	3	0.00
14/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	90	3	90	3	0.00
14/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2015	IGOV On 06-August-15			Index Future	234.06	233.9220	234.0550	233.9220	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	IGOV On 05-November-15			Index Future	237.94	237.8110	237.9400	237.8110	17.00
14/05/2015	IGOV On 04-February-16			Index Future	242.00	241.8650	241.9990	241.8650	0.00
14/05/2015	ILBI On 06-August-15			Index Future	634.42	634.0670	634.4200	634.0670	159.00
14/05/2015	ILBI On 05-November-15			Index Future	644.93	644.5780	644.9330	644.5780	0.00
14/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
14/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8500	6.1600	93.8500	0.00
14/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.24	93.7700	6.2400	93.7700	7,500.00
14/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.28	93.7300	6.2800	93.7300	0.00
14/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.41	93.6000	6.4100	93.6000	0.00
14/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.45	93.5600	6.4500	93.5600	0.00
14/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.59	93.4200	6.5900	93.4200	0.00
14/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.77	93.2400	6.7700	93.2400	0.00
14/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.00	93.0100	7.0000	93.0100	0.00
14/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.20	92.8100	7.2000	92.8100	0.00
14/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6100	7.4000	92.6100	0.00
14/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.54	92.4700	7.5400	92.4700	0.00
14/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.68	92.3300	7.6800	92.3300	0.00
14/05/2015	R023 On 06-August-15			Bond Future	7.87	102.3572	7.8747	102.3572	10,246.00
14/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2656	2	2656	2	0.00
14/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6467	6	6467	6	0.00
14/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2696	2	2696	2	0.00
14/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2736	2	2736	2	0.00
14/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	641	1	641	1	0.00
14/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	612	1	612	1	0.00
14/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	626	1	626	1	0.00
14/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	61	0	61	0	911.00
14/05/2015	R023 On 05-November-15			Bond Future	7.93	100.1181	7.9273	100.1181	0.00
14/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2211	2	2211	2	0.00
14/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2269	2	2269	2	0.00
14/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2240	2	2240	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1846	2	1846	2	0.00
14/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1821	2	1821	2	0.00
14/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1871	2	1871	2	0.00
14/05/2015	R023 On 04-February-16			Bond Future	7.98	101.8256	7.9781	101.8256	0.00
14/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2535	2	2535	2	0.00
14/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2481	2	2481	2	0.00
14/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2508	2	2508	2	0.00
14/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2418	3	2418	3	0.00
14/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2393	3	2393	3	0.00
14/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2367	3	2367	3	0.00
14/05/2015	R186 On 06-August-15			Bond Future	8.08	118.5071	8.0809	118.5071	40,753.00
14/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	4264	4	4264	4	0.00
14/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	811	0	811	0	75.00
14/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	1048	1	1048	1	1,000.00
14/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1801	2	1801	2	0.00
14/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1876	2	1876	2	0.00
14/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1838	2	1838	2	0.00
14/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	4034	0	4034	0	0.00
14/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6800	6	6800	6	0.00
14/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4560	4	4560	4	0.00
14/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	2031	0	2031	0	75.00
14/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3977	3	3977	3	0.00
14/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	4425	0	4425	0	0.00
14/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	890	1	890	1	5,229.00
14/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	998	1	998	1	4,229.00
14/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	3810	4	3810	4	0.00
14/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2551	3	2551	3	0.00
14/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	2285	0	2285	0	0.00
14/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2460	3	2460	3	0.00
14/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	975	0	975	0	75.00
14/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2505	3	2505	3	0.00
14/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	327	0	327	0	5,350.00
14/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	792	1	792	1	4,229.00
14/05/2015	R186 On 05-November-15			Bond Future	8.13	120.4586	8.1287	120.4586	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4544	4	4544	4	0.00
14/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3570	3	3570	3	0.00
14/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3483	3	3483	3	0.00
14/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3658	3	3658	3	0.00
14/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3614	3	3614	3	0.00
14/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7585	7	7585	7	0.00
14/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	4066	4	4066	4	0.00
14/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	1995	2	1995	2	6,248.00
14/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2751	3	2751	3	1,090.00
14/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2302	3	2302	3	9,370.00
14/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2678	3	2678	3	0.00
14/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2606	3	2606	3	0.00
14/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2642	3	2642	3	8,690.00
14/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	847	1	847	1	2,600.00
14/05/2015	R186 On 04-February-16			Bond Future	8.17	117.2144	8.1726	117.2144	5,512.00
14/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1562	1	1562	1	0.00
14/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1539	1	1539	1	0.00
14/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1517	1	1517	1	0.00
14/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7016	8	7016	8	0.00
14/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	6955	8	6955	8	0.00
14/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7078	8	7078	8	0.00
14/05/2015	R186 On 05-May-16			Bond Future	8.20	119.3490	8.2020	119.3490	0.00
14/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4862	4	4862	4	0.00
14/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4903	4	4903	4	0.00
14/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4821	4	4821	4	0.00
14/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2212	2	2212	2	0.00
14/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	3835	4	3835	4	0.00
14/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	3765	4	3765	4	0.00
14/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	7331	8	7331	8	0.00
14/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	3800	4	3800	4	0.00
14/05/2015	R197 On 06-August-15			Bond Future	292.66	291.8015	292.6594	291.8015	1,046.00
14/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	4649	4	4649	4	0.00
14/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	4659	4	4659	4	0.00
14/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	4669	4	4669	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
14/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R197 On 05-November-15			Bond Future	297.47	296.6046	297.4689	296.6046	0.00
14/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	2479	2	2479	2	0.00
14/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	2459	2	2459	2	0.00
14/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	2469	2	2469	2	0.00
14/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R202 On 06-August-15			Bond Future	243.53	244.2191	243.5326	244.2191	54,217.00
14/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	3533	4	3533	4	0.00
14/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	3543	4	3543	4	0.00
14/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	3523	4	3523	4	0.00
14/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R202 On 05-November-15			Bond Future	247.53	248.2388	247.5347	248.2388	0.00
14/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	1545	2	1545	2	0.00
14/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	1525	2	1525	2	0.00
14/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	1535	2	1535	2	0.00
14/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R203 On 06-August-15			Bond Future	7.05	105.4867	7.0485	105.4867	15,971.00
14/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	229	0	229	0	0.00
14/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1589	1	1589	1	0.00
14/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	242	0	242	0	0.00
14/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	235	0	235	0	0.00
14/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	818	1	818	1	0.00
14/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	831	1	831	1	0.00
14/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	65	0	65	0	5,000.00
14/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	805	1	805	1	0.00
14/05/2015	R203 On 05-November-15			Bond Future	7.09	103.0568	7.0937	103.0568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	56	0	56	0	0.00
14/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	58	0	58	0	0.00
14/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	59	0	59	0	0.00
14/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	1969	2	1969	2	0.00
14/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	1953	2	1953	2	0.00
14/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	1985	2	1985	2	0.00
14/05/2015	R203 On 04-February-16			Bond Future	7.13	104.8147	7.1289	104.8147	0.00
14/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	637	1	637	1	0.00
14/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	654	1	654	1	0.00
14/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	646	1	646	1	0.00
14/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	470	1	470	1	0.00
14/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	458	1	458	1	0.00
14/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	464	1	464	1	0.00
14/05/2015	R204 On 06-August-15			Bond Future	7.32	102.8918	7.3185	102.8918	11,910.00
14/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	3211	3	3211	3	0.00
14/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1504	1	1504	1	0.00
14/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1549	1	1549	1	0.00
14/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1527	1	1527	1	0.00
14/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	34	0	34	0	699.00
14/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	256	0	256	0	0.00
14/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	263	0	263	0	0.00
14/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	249	0	249	0	0.00
14/05/2015	R204 On 05-November-15			Bond Future	7.37	104.5860	7.3704	104.5860	0.00
14/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	106	0	106	0	0.00
14/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	108	0	108	0	0.00
14/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	103	0	103	0	0.00
14/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3239	3	3239	3	0.00
14/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3265	3	3265	3	0.00
14/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3291	4	3291	4	0.00
14/05/2015	R204 On 04-February-16			Bond Future	7.41	102.3326	7.4140	102.3326	0.00
14/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1154	1	1154	1	0.00
14/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1140	1	1140	1	0.00
14/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1126	1	1126	1	0.00
14/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	920	1	920	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	908	1	908	1	0.00
14/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	931	1	931	1	0.00
14/05/2015	R207 On 06-August-15			Bond Future	7.55	99.1485	7.5465	99.1485	34,046.00
14/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1304	1	1304	1	0.00
14/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1351	1	1351	1	0.00
14/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1327	1	1327	1	0.00
14/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	750	1	750	1	70.00
14/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	596	1	596	1	0.00
14/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1069	1	1069	1	0.00
14/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	569	1	569	1	0.00
14/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	582	1	582	1	0.00
14/05/2015	R207 On 05-November-15			Bond Future	7.60	100.7816	7.5987	100.7816	0.00
14/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1537	1	1537	1	0.00
14/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1577	1	1577	1	0.00
14/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1557	1	1557	1	0.00
14/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	1101	1	1101	1	19.00
14/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	990	1	990	1	53.00
14/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1044	1	1044	1	0.00
14/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1029	1	1029	1	0.00
14/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1448	2	1448	2	0.00
14/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1014	1	1014	1	0.00
14/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1583	2	1583	2	0.00
14/05/2015	R207 On 04-February-16			Bond Future	7.65	98.8585	7.6471	98.8585	0.00
14/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	854	1	854	1	43.00
14/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1159	1	1159	1	0.00
14/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1189	1	1189	1	0.00
14/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1174	1	1174	1	19.00
14/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1663	2	1663	2	0.00
14/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1645	2	1645	2	0.00
14/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1681	2	1681	2	0.00
14/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2114	2	2114	2	0.00
14/05/2015	R207 On 05-May-16			Bond Future	7.67	100.6586	7.6710	100.6586	0.00
14/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1988	2	1988	2	0.00
14/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1953	2	1953	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1492	1	1492	1	43.00
14/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1970	2	1970	2	0.00
14/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1412	2	1412	2	0.00
14/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1398	2	1398	2	0.00
14/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	1841	2	1841	2	0.00
14/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1425	2	1425	2	0.00
14/05/2015	R208 On 06-August-15			Bond Future	7.68	97.9624	7.6810	97.9624	38,758.00
14/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1927	2	1927	2	0.00
14/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1897	2	1897	2	0.00
14/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1958	2	1958	2	0.00
14/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	5016	5	5016	5	0.00
14/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	539	1	539	1	0.00
14/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	526	1	526	1	0.00
14/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	552	1	552	1	0.00
14/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	47	0	47	0	198.00
14/05/2015	R208 On 05-November-15			Bond Future	7.73	96.1751	7.7328	96.1751	0.00
14/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3586	3	3586	3	0.00
14/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1582	1	1582	1	0.00
14/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1603	1	1603	1	0.00
14/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1560	1	1560	1	0.00
14/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	489	1	489	1	2,200.00
14/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1509	2	1509	2	0.00
14/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1489	2	1489	2	0.00
14/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1530	2	1530	2	0.00
14/05/2015	R208 On 04-February-16			Bond Future	7.78	97.8156	7.7796	97.8156	0.00
14/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1753	2	1753	2	0.00
14/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1733	2	1733	2	0.00
14/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1773	2	1773	2	0.00
14/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1894	2	1894	2	0.00
14/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1873	2	1873	2	0.00
14/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1853	2	1853	2	0.00
14/05/2015	R209 On 06-August-15			Bond Future	8.66	78.5661	8.6594	78.5661	25,841.00
14/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8987	8	8987	8	0.00
14/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3708	3	3708	3	0.00

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14/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3759	3	3759	3	0.00
14/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3658	3	3658	3	0.00
14/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1105	1	1105	1	0.00
14/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	122	0	122	0	2,914.00
14/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1082	1	1082	1	0.00
14/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1129	1	1129	1	0.00
14/05/2015	R209 On 05-November-15			Bond Future	8.71	76.7115	8.7056	76.7115	0.00
14/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1111	1	1111	1	0.00
14/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1150	1	1150	1	0.00
14/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1130	1	1130	1	0.00
14/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	6919	7	6919	7	0.00
14/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	6853	7	6853	7	0.00
14/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	6986	8	6986	8	0.00
14/05/2015	R209 On 04-February-16			Bond Future	8.75	78.0201	8.7492	78.0201	0.00
14/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3957	4	3957	4	0.00
14/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3995	4	3995	4	0.00
14/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	4033	4	4033	4	0.00
14/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	3988	4	3988	4	0.00
14/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	3950	4	3950	4	0.00
14/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4028	4	4028	4	0.00
14/05/2015	R210 On 06-August-15			Bond Future	181.77	181.7550	181.7685	181.7550	1,184.00
14/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	2779	3	2779	3	0.00
14/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	2759	3	2759	3	0.00
14/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	2769	3	2769	3	0.00
14/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R210 On 05-November-15			Bond Future	182.64	182.6274	182.6363	182.6274	0.00
14/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	636	1	636	1	0.00
14/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	646	1	646	1	0.00
14/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	626	1	626	1	0.00
14/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R211 On 06-August-15			Bond Future	133.00	132.8850	133.0036	132.8850	1,120.00
14/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1996	2	1996	2	0.00
14/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	2006	2	2006	2	0.00
14/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1986	2	1986	2	0.00
14/05/2015	R211 On 05-November-15			Bond Future	135.19	135.0728	135.1898	135.0728	0.00
14/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	200	0	200	0	0.00
14/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	190	0	190	0	0.00
14/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	180	0	180	0	0.00
14/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 06-August-15			Bond Future	140.19	140.0113	140.1947	140.0113	1,113.00
14/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	795	1	795	1	0.00
14/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	805	1	805	1	0.00
14/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	815	1	815	1	0.00
14/05/2015	R212 On 05-November-15			Bond Future	142.50	142.3163	142.4991	142.3163	0.00
14/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3501	4	3501	4	0.00
14/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3511	4	3511	4	0.00
14/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3491	4	3491	4	0.00
14/05/2015	R213 On 06-August-15			Bond Future	8.56	89.1906	8.5589	89.1906	18,397.00
14/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1867	2	1867	2	0.00
14/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1902	2	1902	2	0.00
14/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1939	2	1939	2	0.00
14/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2358	3	2358	3	0.00
14/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2316	3	2316	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2399	3	2399	3	0.00
14/05/2015	R213 On 05-November-15			Bond Future	8.61	87.1144	8.6107	87.1144	0.00
14/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	808	1	808	1	0.00
14/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	839	1	839	1	0.00
14/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	823	1	823	1	0.00
14/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	7797	8	7797	8	0.00
14/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7659	8	7659	8	0.00
14/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7727	8	7727	8	0.00
14/05/2015	R213 On 04-February-16			Bond Future	8.66	88.6002	8.6615	88.6002	0.00
14/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	4206	4	4206	4	0.00
14/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4246	4	4246	4	0.00
14/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	4168	4	4168	4	0.00
14/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3546	4	3546	4	0.00
14/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3511	4	3511	4	0.00
14/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3582	4	3582	4	0.00
14/05/2015	R214 On 06-August-15			Bond Future	8.70	79.7077	8.7020	79.7077	20,751.00
14/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2480	2	2480	2	0.00
14/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2523	2	2523	2	0.00
14/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2567	2	2567	2	0.00
14/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2166	3	2166	3	0.00
14/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2126	3	2126	3	0.00
14/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2087	2	2087	2	0.00
14/05/2015	R214 On 05-November-15			Bond Future	8.75	77.7286	8.7480	77.7286	0.00
14/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1138	1	1138	1	0.00
14/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1117	1	1117	1	0.00
14/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1098	1	1098	1	0.00
14/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	7773	8	7773	8	0.00
14/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	7698	8	7698	8	0.00
14/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	7625	8	7625	8	0.00
14/05/2015	R214 On 04-February-16			Bond Future	8.79	79.0544	8.7930	79.0544	4,320.00
14/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1717	2	1717	2	0.00
14/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1741	2	1741	2	0.00
14/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1695	1	1695	1	0.00
14/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8583	9	8583	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	8653	9	8653	9	0.00
14/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8724	9	8724	9	0.00
14/05/2015	R248 On 06-August-15			Bond Future	8.77	102.7308	8.7685	102.7308	35,237.00
14/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	198	1	198	1	0.00
14/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	306	1	306	1	0.00
14/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	91	1	91	1	0.00
14/05/2015	R248 On 05-November-15			Bond Future	8.82	99.9915	8.8161	99.9915	0.00
14/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	9460	10	9460	10	0.00
14/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	9336	10	9336	10	0.00
14/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	9213	10	9213	10	0.00
14/05/2015	R248 On 04-February-16			Bond Future	8.86	101.6970	8.8627	101.6970	0.00
14/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	1318	0	1318	0	0.00
14/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	1522	1	1522	1	0.00
14/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	1420	0	1420	0	0.00
14/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00