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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
20/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	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
20/05/2015	2025 On 06-August-15			Bond Future	122.09	122.7685	122.0910	122.7685	16.00
20/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1101	2	1101	2	0.00
20/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1091	2	1091	2	0.00
20/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1081	2	1081	2	0.00
20/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2025 On 05-November-15			Bond Future	124.09	124.7801	124.0892	124.7801	0.00
20/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1079	2	1079	2	0.00
20/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1099	2	1099	2	0.00
20/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1089	2	1089	2	0.00
20/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2030 On 06-August-15			Bond Future	8.43	96.0770	8.4333	96.0770	9,690.00
20/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	5735	6	5735	6	0.00
20/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	5648	6	5648	6	0.00
20/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	5823	6	5823	6	0.00
20/05/2015	2030 On 05-November-15			Bond Future	8.48	97.6526	8.4822	97.6526	0.00
20/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	221	0	221	0	0.00
20/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	141	0	141	0	0.00
20/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	62	0	62	0	0.00
20/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	0	1	0	1	0.00
20/05/2015	2032 On 06-August-15			Bond Future	8.53	99.9443	8.5251	99.9443	1,585.00
20/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	218	1	218	1	0.00
20/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	305	1	305	1	0.00

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20/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	131	1	131	1	0.00
20/05/2015	2032 On 05-November-15			Bond Future	8.58	97.4267	8.5755	97.4267	0.00
20/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	5099	6	5099	6	0.00
20/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	5191	6	5191	6	0.00
20/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	5007	6	5007	6	0.00
20/05/2015	2032 On 04-February-16			Bond Future	8.62	99.0903	8.6226	99.0903	0.00
20/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	733	0	733	0	0.00
20/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	566	0	566	0	0.00
20/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	650	0	650	0	0.00
20/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2037 On 06-August-15			Bond Future	8.61	98.4061	8.6142	98.4061	33,279.00
20/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	1293	1	1293	1	0.00
20/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	1199	0	1199	0	0.00
20/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	1388	1	1388	1	0.00
20/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2037 On 05-November-15			Bond Future	8.66	100.0199	8.6605	100.0199	0.00
20/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	6616	7	6616	7	0.00
20/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	6721	7	6721	7	0.00
20/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	6511	7	6511	7	0.00
20/05/2015	2037 On 04-February-16			Bond Future	8.70	97.4700	8.7049	97.4700	0.00
20/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	330	0	330	0	0.00
20/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	424	0	424	0	0.00
20/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	517	0	517	0	0.00
20/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00

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20/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2038 On 06-August-15			Bond Future	127.61	129.5554	127.6089	129.5554	3,355.00
20/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	2	0	2	0.00
20/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	2	0	2	0.00
20/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	2	0	2	0.00
20/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	391	0	391	0	0.00
20/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	401	0	401	0	0.00
20/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	381	0	381	0	0.00
20/05/2015	2038 On 05-November-15			Bond Future	129.70	131.6781	129.6973	131.6781	0.00
20/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	4303	2	4303	2	0.00
20/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	4313	2	4313	2	0.00
20/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	4293	2	4293	2	0.00
20/05/2015	2044 On 06-August-15			Bond Future	8.67	100.2749	8.6716	100.2749	10,733.00
20/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	719	0	719	0	0.00
20/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	928	0	928	0	0.00
20/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	824	0	824	0	0.00
20/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2044 On 05-November-15			Bond Future	8.72	101.9194	8.7158	101.9194	0.00
20/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	5086	6	5086	6	0.00
20/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	4972	6	4972	6	0.00
20/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	5200	6	5200	6	0.00
20/05/2015	2044 On 04-February-16			Bond Future	8.76	99.2767	8.7581	99.2767	0.00
20/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	2556	2	2556	2	0.00
20/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	2357	2	2357	2	0.00
20/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	2457	2	2457	2	0.00

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20/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2046 On 06-August-15			Bond Future	130.41	130.9592	130.4090	130.9592	5,722.00
20/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	1399	2	1399	2	0.00
20/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	1419	2	1419	2	0.00
20/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	1409	2	1409	2	0.00
20/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2046 On 05-November-15			Bond Future	131.14	131.7069	131.1449	131.7069	0.00
20/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	1855	1	1855	1	0.00
20/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	1845	1	1845	1	0.00
20/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	1865	1	1865	1	0.00
20/05/2015	2050 On 06-August-15			Bond Future	138.51	140.8989	138.5101	140.8989	3,773.00
20/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	1510	4	1510	4	0.00
20/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	1520	4	1520	4	0.00
20/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	1500	4	1500	4	0.00
20/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
20/05/2015	2050 On 05-November-15			Bond Future	140.78	143.2074	140.7768	143.2074	0.00
20/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
20/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	4233	2	4233	2	0.00
20/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	4223	2	4223	2	0.00
20/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	4213	2	4213	2	0.00
20/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	AL37 On 06-August-15			Index Future	462.33	461.3030	462.3260	461.3030	124.00
20/05/2015	AL37 On 05-November-15			Index Future	469.97	468.9320	469.9690	468.9320	0.00
20/05/2015	AL7T On 06-August-15			Index Future	548.62	546.1350	548.6180	546.1350	3.00
20/05/2015	AL7T On 05-November-15			Index Future	557.69	555.1670	557.6870	555.1670	0.00
20/05/2015	ALBI On 06-August-15			Index Future	501.61	499.2040	501.6120	499.2040	510.00
20/05/2015	ALBI On 05-November-15			Index Future	509.90	507.4600	509.9030	507.4600	103.00
20/05/2015	ALBI On 04-February-16			Index Future	518.59	516.1140	518.5850	516.1140	0.00
20/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2015	EL28 On 06-August-15			Bond Future	125.53	126.6810	125.5306	126.6810	0.00
20/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	521	2	521	2	0.00
20/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	531	2	531	2	0.00
20/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	541	2	541	2	0.00
20/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
20/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
20/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
20/05/2015	EL28 On 05-November-15			Bond Future	126.05	127.2176	126.0460	127.2176	0.00
20/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
20/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	954	0	954	0	0.00
20/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	964	0	964	0	0.00
20/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	944	0	944	0	0.00
20/05/2015	ES33 On 06-August-15			Bond Future	9.56	84.9024	9.5629	84.9024	6,396.00
20/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	347	0	347	0	0.00
20/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	200	0	200	0	0.00
20/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	273	0	273	0	0.00
20/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
20/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
20/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
20/05/2015	ES33 On 05-November-15			Bond Future	9.64	82.5062	9.6412	82.5062	0.00
20/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	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
20/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4870	5	4870	5	0.00
20/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4791	5	4791	5	0.00
20/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4949	6	4949	6	0.00
20/05/2015	ES33 On 04-February-16			Bond Future	9.72	83.9149	9.7194	83.9149	0.00
20/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1905	1	1905	1	0.00
20/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	2043	1	2043	1	0.00
20/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1974	1	1974	1	0.00
20/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
20/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
20/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
20/05/2015	GOVI On 06-August-15			GOVI	497.45	495.2590	497.4450	495.2590	454.00
20/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
20/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
20/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
20/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	25550	5	25550	5	0.00
20/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	25650	5	25650	5	0.00
20/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	25450	5	25450	5	0.00
20/05/2015	GOVI On 05-November-15			GOVI	505.67	503.4500	505.6680	503.4500	27.00
20/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
20/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
20/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
20/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	243320	27	243320	27	0.00
20/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	243220	27	243220	27	0.00
20/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	243420	27	243420	27	0.00
20/05/2015	GOVI On 04-February-16			GOVI	514.28	512.0360	514.2770	512.0360	0.00
20/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	22870	0	22870	0	0.00
20/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	22670	0	22670	0	0.00
20/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	22770	0	22770	0	0.00
20/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	0	0	0	0.00
20/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	0	0	0	0	0.00
20/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	0	0	0	0	0.00
20/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/05/2015	IGOV On 06-August-15			Index Future	231.06	233.0340	231.0620	233.0340	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
20/05/2015	IGOV On 05-November-15			Index Future	234.88	236.8880	234.8810	236.8880	17.00
20/05/2015	IGOV On 04-February-16			Index Future	238.88	240.9280	238.8800	240.9280	0.00
20/05/2015	ILBI On 06-August-15			Index Future	626.38	631.5970	626.3760	631.5970	159.00
20/05/2015	ILBI On 05-November-15			Index Future	636.74	642.0460	636.7360	642.0460	0.00
20/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.13	93.8600	6.1300	93.8600	0.00
20/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.19	93.7500	6.1900	93.7500	7,500.00
20/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7100	6.2200	93.7100	0.00
20/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.37	93.5800	6.3700	93.5800	0.00
20/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5400	6.4100	93.5400	0.00
20/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.55	93.4000	6.5500	93.4000	0.00
20/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.73	93.2200	6.7300	93.2200	0.00
20/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.95	92.9900	6.9500	92.9900	0.00
20/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.7900	7.1600	92.7900	0.00
20/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.5900	7.3500	92.5900	0.00
20/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.47	92.4500	7.4700	92.4500	0.00
20/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.60	92.3100	7.6000	92.3100	0.00
20/05/2015	R023 On 06-August-15			Bond Future	7.83	102.6053	7.8341	102.6053	10,246.00
20/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2768	3	2768	3	0.00
20/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6674	6	6674	6	0.00
20/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2809	3	2809	3	0.00
20/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2850	3	2850	3	0.00
20/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	525	1	525	1	0.00
20/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	499	1	499	1	0.00
20/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	512	1	512	1	0.00
20/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	40	0	40	0	911.00
20/05/2015	R023 On 05-November-15			Bond Future	7.89	100.3626	7.8861	100.3626	0.00
20/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2296	2	2296	2	0.00
20/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2356	2	2356	2	0.00
20/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2325	2	2325	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
20/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1707	2	1707	2	0.00
20/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1684	2	1684	2	0.00
20/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1732	2	1732	2	0.00
20/05/2015	R023 On 04-February-16			Bond Future	7.94	102.0758	7.9355	102.0758	0.00
20/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2624	2	2624	2	0.00
20/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2567	2	2567	2	0.00
20/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2595	2	2595	2	0.00
20/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2280	2	2280	2	0.00
20/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2255	2	2255	2	0.00
20/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2230	2	2230	2	0.00
20/05/2015	R186 On 06-August-15			Bond Future	8.02	119.1225	8.0199	119.1225	40,326.00
20/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	4563	4	4563	4	0.00
20/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	862	1	862	1	75.00
20/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	1118	1	1118	1	1,000.00
20/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1933	2	1933	2	0.00
20/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	2014	2	2014	2	0.00
20/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1974	2	1974	2	0.00
20/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	4320	4	4320	4	0.00
20/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	7202	7	7202	7	0.00
20/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4874	4	4874	4	0.00
20/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	2182	2	2182	2	75.00
20/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	4260	4	4260	4	0.00
20/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	3972	4	3972	4	0.00
20/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	685	1	685	1	5,229.00
20/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	778	1	778	1	4,229.00
20/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	3377	4	3377	4	0.00
20/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2181	3	2181	3	0.00
20/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	1933	2	1933	2	0.00
20/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2096	2	2096	2	0.00
20/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	758	1	758	1	75.00
20/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2138	3	2138	3	0.00
20/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	226	0	226	0	5,350.00
20/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	603	1	603	1	4,229.00
20/05/2015	R186 On 05-November-15			Bond Future	8.07	121.0748	8.0664	121.0748	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
20/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4818	4	4818	4	0.00
20/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3791	3	3791	3	0.00
20/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3700	3	3700	3	0.00
20/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3883	4	3883	4	0.00
20/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3837	4	3837	4	0.00
20/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7964	7	7964	7	0.00
20/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	4314	4	4314	4	0.00
20/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	1766	2	1766	2	6,248.00
20/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2465	3	2465	3	1,090.00
20/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2048	2	2048	2	9,370.00
20/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2396	3	2396	3	0.00
20/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2330	3	2330	3	0.00
20/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2363	3	2363	3	8,690.00
20/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	722	1	722	1	2,600.00
20/05/2015	R186 On 04-February-16			Bond Future	8.11	117.8430	8.1085	117.8430	5,512.00
20/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1661	1	1661	1	0.00
20/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1636	1	1636	1	0.00
20/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1612	1	1612	1	0.00
20/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	6606	7	6606	7	0.00
20/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	6546	7	6546	7	0.00
20/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	6665	7	6665	7	0.00
20/05/2015	R186 On 05-May-16			Bond Future	8.14	119.9799	8.1361	119.9799	0.00
20/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	5098	5	5098	5	0.00
20/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	5141	5	5141	5	0.00
20/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	5054	5	5054	5	0.00
20/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2332	2	2332	2	0.00
20/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	3557	4	3557	4	0.00
20/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	3491	4	3491	4	0.00
20/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	6939	7	6939	7	0.00
20/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	3524	4	3524	4	0.00
20/05/2015	R197 On 06-August-15			Bond Future	290.29	291.9901	290.2893	291.9901	1,046.00
20/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	2279	4	2279	4	0.00
20/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	2289	4	2289	4	0.00
20/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	2299	4	2299	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
20/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R197 On 05-November-15			Bond Future	295.04	296.7739	295.0397	296.7739	0.00
20/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	50	2	50	2	0.00
20/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	30	2	30	2	0.00
20/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	40	2	40	2	0.00
20/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R202 On 06-August-15			Bond Future	239.47	242.1850	239.4669	242.1850	54,213.00
20/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	2	0	2	0.00
20/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	2	0	2	0.00
20/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	2	0	2	0.00
20/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	523	0	523	0	0.00
20/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	533	0	533	0	0.00
20/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	543	0	543	0	0.00
20/05/2015	R202 On 05-November-15			Bond Future	243.39	246.1527	243.3855	246.1527	0.00
20/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	2604	0	2604	0	0.00
20/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	2624	0	2624	0	0.00
20/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	2614	0	2614	0	0.00
20/05/2015	R203 On 06-August-15			Bond Future	7.03	105.5592	7.0263	105.5592	15,971.00
20/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	222	0	222	0	0.00
20/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1618	1	1618	1	0.00
20/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	235	0	235	0	0.00
20/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	229	0	229	0	0.00
20/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	768	1	768	1	0.00
20/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	781	1	781	1	0.00
20/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	51	0	51	0	5,000.00
20/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	755	1	755	1	0.00
20/05/2015	R203 On 05-November-15			Bond Future	7.07	103.1227	7.0726	103.1227	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
20/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	53	0	53	0	0.00
20/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	55	0	55	0	0.00
20/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	56	0	56	0	0.00
20/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	1930	2	1930	2	0.00
20/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	1913	2	1913	2	0.00
20/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	1946	2	1946	2	0.00
20/05/2015	R203 On 04-February-16			Bond Future	7.11	104.8833	7.1062	104.8833	0.00
20/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	639	1	639	1	0.00
20/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	657	1	657	1	0.00
20/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	648	1	648	1	0.00
20/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	439	1	439	1	0.00
20/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	426	0	426	0	0.00
20/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	432	1	432	1	0.00
20/05/2015	R204 On 06-August-15			Bond Future	7.29	103.0310	7.2860	103.0310	11,910.00
20/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	3296	3	3296	3	0.00
20/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1552	1	1552	1	0.00
20/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1598	1	1598	1	0.00
20/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1575	1	1575	1	0.00
20/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	23	0	23	0	699.00
20/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	207	0	207	0	0.00
20/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	213	0	213	0	0.00
20/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	201	0	201	0	0.00
20/05/2015	R204 On 05-November-15			Bond Future	7.34	104.7196	7.3376	104.7196	0.00
20/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	101	0	101	0	0.00
20/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	104	0	104	0	0.00
20/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	99	0	99	0	0.00
20/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3144	3	3144	3	0.00
20/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3170	3	3170	3	0.00
20/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3196	3	3196	3	0.00
20/05/2015	R204 On 04-February-16			Bond Future	7.38	102.4700	7.3792	102.4700	0.00
20/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1178	1	1178	1	0.00
20/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1163	1	1163	1	0.00
20/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1149	1	1149	1	0.00
20/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	854	1	854	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
20/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	843	1	843	1	0.00
20/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	865	1	865	1	0.00
20/05/2015	R207 On 06-August-15			Bond Future	7.52	99.3184	7.5198	99.3184	34,592.00
20/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1326	1	1326	1	0.00
20/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1374	1	1374	1	0.00
20/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1349	1	1349	1	0.00
20/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	751	1	751	1	70.00
20/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	518	1	518	1	0.00
20/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	972	1	972	1	0.00
20/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	494	1	494	1	0.00
20/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	506	1	506	1	0.00
20/05/2015	R207 On 05-November-15			Bond Future	7.57	100.9466	7.5721	100.9466	0.00
20/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1552	1	1552	1	0.00
20/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1593	1	1593	1	0.00
20/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1573	1	1573	1	0.00
20/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	1107	1	1107	1	19.00
20/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	993	1	993	1	53.00
20/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	966	1	966	1	0.00
20/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	952	1	952	1	0.00
20/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1360	2	1360	2	0.00
20/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	938	1	938	1	0.00
20/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1493	2	1493	2	0.00
20/05/2015	R207 On 04-February-16			Bond Future	7.62	99.0277	7.6194	99.0277	0.00
20/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	854	1	854	1	43.00
20/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1161	1	1161	1	0.00
20/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1192	1	1192	1	0.00
20/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1177	1	1177	1	19.00
20/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1574	2	1574	2	0.00
20/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1556	2	1556	2	0.00
20/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1592	2	1592	2	0.00
20/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2022	2	2022	2	0.00
20/05/2015	R207 On 05-May-16			Bond Future	7.64	100.8235	7.6425	100.8235	0.00
20/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1999	2	1999	2	0.00
20/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1963	2	1963	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
20/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1493	1	1493	1	43.00
20/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1981	2	1981	2	0.00
20/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1333	1	1333	1	0.00
20/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1320	1	1320	1	0.00
20/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	1753	2	1753	2	0.00
20/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1346	1	1346	1	0.00
20/05/2015	R208 On 06-August-15			Bond Future	7.64	98.1371	7.6449	98.1371	38,758.00
20/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	2010	2	2010	2	0.00
20/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1979	2	1979	2	0.00
20/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	2042	2	2042	2	0.00
20/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	5161	5	5161	5	0.00
20/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	463	1	463	1	0.00
20/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	452	1	452	1	0.00
20/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	475	1	475	1	0.00
20/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	33	0	33	0	198.00
20/05/2015	R208 On 05-November-15			Bond Future	7.70	96.3454	7.6963	96.3454	0.00
20/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3693	3	3693	3	0.00
20/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1636	1	1636	1	0.00
20/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1659	2	1659	2	0.00
20/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1614	1	1614	1	0.00
20/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	442	1	442	1	2,200.00
20/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1409	2	1409	2	0.00
20/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1389	2	1389	2	0.00
20/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1429	2	1429	2	0.00
20/05/2015	R208 On 04-February-16			Bond Future	7.74	97.9902	7.7417	97.9902	0.00
20/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1807	2	1807	2	0.00
20/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1786	2	1786	2	0.00
20/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1828	2	1828	2	0.00
20/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1793	2	1793	2	0.00
20/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1773	2	1773	2	0.00
20/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1753	2	1753	2	0.00
20/05/2015	R209 On 06-August-15			Bond Future	8.56	79.5056	8.5585	79.5056	25,841.00
20/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	9734	9	9734	9	0.00
20/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	4230	4	4230	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
20/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	4285	4	4285	4	0.00
20/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	4174	4	4174	4	0.00
20/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	829	1	829	1	0.00
20/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	71	0	71	0	2,914.00
20/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	810	1	810	1	0.00
20/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	848	1	848	1	0.00
20/05/2015	R209 On 05-November-15			Bond Future	8.60	77.6605	8.6027	77.6605	0.00
20/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1272	1	1272	1	0.00
20/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1317	1	1317	1	0.00
20/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1294	1	1294	1	0.00
20/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	6277	7	6277	7	0.00
20/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	6214	7	6214	7	0.00
20/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	6342	7	6342	7	0.00
20/05/2015	R209 On 04-February-16			Bond Future	8.64	78.9865	8.6439	78.9865	0.00
20/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	4341	4	4341	4	0.00
20/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	4381	4	4381	4	0.00
20/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	4422	4	4422	4	0.00
20/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	3558	4	3558	4	0.00
20/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	3522	4	3522	4	0.00
20/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	3595	4	3595	4	0.00
20/05/2015	R210 On 06-August-15			Bond Future	179.26	180.9083	179.2645	180.9083	1,184.00
20/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	275	2	275	2	0.00
20/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	255	2	255	2	0.00
20/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	265	2	265	2	0.00
20/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R210 On 05-November-15			Bond Future	180.08	181.7529	180.0788	181.7529	0.00
20/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	1921	0	1921	0	0.00
20/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	1931	0	1931	0	0.00
20/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	1911	0	1911	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
20/05/2015	R211 On 06-August-15			Bond Future	133.07	133.0451	133.0652	133.0451	1,120.00
20/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1935	2	1935	2	0.00
20/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	1945	2	1945	2	0.00
20/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1925	2	1925	2	0.00
20/05/2015	R211 On 05-November-15			Bond Future	135.24	135.2253	135.2432	135.2253	0.00
20/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	253	0	253	0	0.00
20/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	243	0	243	0	0.00
20/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	233	0	233	0	0.00
20/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R212 On 06-August-15			Bond Future	139.31	139.9643	139.3061	139.9643	1,113.00
20/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	1684	1	1684	1	0.00
20/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1694	1	1694	1	0.00
20/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1704	1	1704	1	0.00
20/05/2015	R212 On 05-November-15			Bond Future	141.59	142.2580	141.5862	142.2580	0.00
20/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	4414	4	4414	4	0.00
20/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	4424	4	4424	4	0.00
20/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	4404	4	4404	4	0.00
20/05/2015	R213 On 06-August-15			Bond Future	8.47	89.9592	8.4728	89.9592	18,397.00
20/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	2097	2	2097	2	0.00
20/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	2137	2	2137	2	0.00
20/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	2177	2	2177	2	0.00
20/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	1925	2	1925	2	0.00
20/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	1888	2	1888	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
20/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	1963	2	1963	2	0.00
20/05/2015	R213 On 05-November-15			Bond Future	8.52	87.8891	8.5229	87.8891	0.00
20/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	882	1	882	1	0.00
20/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	916	1	916	1	0.00
20/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	899	1	899	1	0.00
20/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	7200	8	7200	8	0.00
20/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7065	8	7065	8	0.00
20/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7132	8	7132	8	0.00
20/05/2015	R213 On 04-February-16			Bond Future	8.57	89.3894	8.5713	89.3894	0.00
20/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	4495	4	4495	4	0.00
20/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4536	4	4536	4	0.00
20/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	4454	4	4454	4	0.00
20/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3155	3	3155	3	0.00
20/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3122	3	3122	3	0.00
20/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3188	4	3188	4	0.00
20/05/2015	R214 On 06-August-15			Bond Future	8.59	80.7443	8.5911	80.7443	21,006.00
20/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2932	3	2932	3	0.00
20/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2980	3	2980	3	0.00
20/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	3030	3	3030	3	0.00
20/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	1686	2	1686	2	0.00
20/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	1652	2	1652	2	0.00
20/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	1619	2	1619	2	0.00
20/05/2015	R214 On 05-November-15			Bond Future	8.63	78.7763	8.6348	78.7763	0.00
20/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1335	1	1335	1	0.00
20/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1312	1	1312	1	0.00
20/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1288	1	1288	1	0.00
20/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	7022	8	7022	8	0.00
20/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	6951	7	6951	7	0.00
20/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	6881	7	6881	7	0.00
20/05/2015	R214 On 04-February-16			Bond Future	8.68	80.1211	8.6771	80.1211	4,320.00
20/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1960	2	1960	2	0.00
20/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1987	2	1987	2	0.00
20/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1934	2	1934	2	0.00
20/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	7874	8	7874	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
20/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	7941	8	7941	8	0.00
20/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8008	8	8008	8	0.00
20/05/2015	R248 On 06-August-15			Bond Future	8.65	104.1201	8.6523	104.1201	35,237.00
20/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	951	0	951	0	0.00
20/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	1165	0	1165	0	0.00
20/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	1058	0	1058	0	0.00
20/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R248 On 05-November-15			Bond Future	8.70	101.3960	8.6974	101.3960	0.00
20/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	8190	9	8190	9	0.00
20/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	8066	9	8066	9	0.00
20/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	7943	9	7943	9	0.00
20/05/2015	R248 On 04-February-16			Bond Future	8.74	103.1269	8.7411	103.1269	0.00
20/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	2606	2	2606	2	0.00
20/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	2811	2	2811	2	0.00
20/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	2709	2	2709	2	0.00
20/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
20/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00