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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
26/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	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
26/05/2015	2025 On 06-August-15			Bond Future	120.73	120.7237	120.7326	120.7237	16.00
26/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	267	0	267	0	0.00
26/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	277	0	277	0	0.00
26/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	257	0	257	0	0.00
26/05/2015	2025 On 05-November-15			Bond Future	122.70	122.6915	122.6996	122.6915	0.00
26/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	290	0	290	0	0.00
26/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	300	0	300	0	0.00
26/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	310	0	310	0	0.00
26/05/2015	2030 On 06-August-15			Bond Future	8.64	95.5406	8.6359	95.5406	9,690.00
26/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	7349	7	7349	7	0.00
26/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	7261	7	7261	7	0.00
26/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	7436	7	7436	7	0.00
26/05/2015	2030 On 05-November-15			Bond Future	8.69	97.0991	8.6919	97.0991	0.00
26/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	1505	1	1505	1	0.00
26/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	1426	1	1426	1	0.00
26/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	1585	1	1585	1	0.00
26/05/2015	2032 On 06-August-15			Bond Future	8.73	99.3677	8.7275	99.3677	1,579.00
26/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	1946	1	1946	1	0.00
26/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	2033	2	2033	2	0.00

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26/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1859	1	1859	1	0.00
26/05/2015	2032 On 05-November-15			Bond Future	8.78	96.8322	8.7849	96.8322	0.00
26/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6863	6	6863	6	0.00
26/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	6955	6	6955	6	0.00
26/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	6771	6	6771	6	0.00
26/05/2015	2032 On 04-February-16			Bond Future	8.84	98.4840	8.8380	98.4840	0.00
26/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	1226	1	1226	1	0.00
26/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	1142	1	1142	1	0.00
26/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	1059	1	1059	1	0.00
26/05/2015	2037 On 06-August-15			Bond Future	8.83	97.7188	8.8319	97.7188	33,382.00
26/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	767	0	767	0	0.00
26/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	862	0	862	0	0.00
26/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	673	0	673	0	0.00
26/05/2015	2037 On 05-November-15			Bond Future	8.88	99.3130	8.8850	99.3130	0.00
26/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	8718	8	8718	8	0.00
26/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	8823	8	8823	8	0.00
26/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	8612	8	8612	8	0.00
26/05/2015	2037 On 04-February-16			Bond Future	8.94	96.7493	8.9355	96.7493	0.00
26/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	1711	1	1711	1	0.00

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26/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	1805	1	1805	1	0.00
26/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	1618	1	1618	1	0.00
26/05/2015	2038 On 06-August-15			Bond Future	125.48	125.5850	125.4820	125.5850	3,627.00
26/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	2518	2	2518	2	0.00
26/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	2528	2	2528	2	0.00
26/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	2508	2	2508	2	0.00
26/05/2015	2038 On 05-November-15			Bond Future	127.53	127.6321	127.5266	127.6321	0.00
26/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	6473	6	6473	6	0.00
26/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	6483	6	6483	6	0.00
26/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	6463	6	6463	6	0.00
26/05/2015	2044 On 06-August-15			Bond Future	8.90	99.4678	8.8994	99.4678	10,735.00
26/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	1642	1	1642	1	0.00
26/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	1434	1	1434	1	0.00
26/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	1538	1	1538	1	0.00
26/05/2015	2044 On 05-November-15			Bond Future	8.95	101.0903	8.9504	101.0903	0.00
26/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	7493	7	7493	7	0.00
26/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	7380	7	7380	7	0.00
26/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	7607	7	7607	7	0.00
26/05/2015	2044 On 04-February-16			Bond Future	9.00	98.4318	8.9989	98.4318	0.00
26/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	110	1	110	1	0.00
26/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	1	0	1	0.00
26/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	10	1	10	1	0.00

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26/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
26/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	89	0	89	0	0.00
26/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
26/05/2015	2046 On 06-August-15			Bond Future	127.16	127.1542	127.1645	127.1542	5,722.00
26/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	1825	2	1825	2	0.00
26/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	1835	2	1835	2	0.00
26/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	1845	2	1845	2	0.00
26/05/2015	2046 On 05-November-15			Bond Future	127.84	127.8286	127.8382	127.8286	0.00
26/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	5162	5	5162	5	0.00
26/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	5152	5	5152	5	0.00
26/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	5172	5	5172	5	0.00
26/05/2015	2050 On 06-August-15			Bond Future	135.18	135.1728	135.1840	135.1728	3,821.00
26/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	1806	2	1806	2	0.00
26/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	1826	2	1826	2	0.00
26/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	1816	2	1816	2	0.00
26/05/2015	2050 On 05-November-15			Bond Future	137.39	137.3759	137.3862	137.3759	0.00
26/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	7624	8	7624	8	0.00
26/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	7614	8	7614	8	0.00
26/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	7604	8	7604	8	0.00
26/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	AL37 On 06-August-15			Index Future	458.48	459.5690	458.4800	459.5690	124.00
26/05/2015	AL37 On 05-November-15			Index Future	466.02	467.1300	466.0200	467.1300	0.00
26/05/2015	AL7T On 06-August-15			Index Future	541.71	543.7980	541.7120	543.7980	3.00
26/05/2015	AL7T On 05-November-15			Index Future	550.62	552.7450	550.6200	552.7450	0.00
26/05/2015	ALBI On 06-August-15			Index Future	494.55	496.6850	494.5530	496.6850	510.00
26/05/2015	ALBI On 05-November-15			Index Future	502.69	504.8570	502.6860	504.8570	103.00
26/05/2015	ALBI On 04-February-16			Index Future	511.25	513.4580	511.2540	513.4580	0.00
26/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2015	EL28 On 06-August-15			Bond Future	125.64	125.6334	125.6440	125.6334	0.00
26/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	634	1	634	1	0.00
26/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	644	1	644	1	0.00
26/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	654	1	654	1	0.00
26/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
26/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
26/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
26/05/2015	EL28 On 05-November-15			Bond Future	126.15	126.1421	126.1521	126.1421	0.00
26/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	848	1	848	1	0.00
26/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	858	1	858	1	0.00
26/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	838	1	838	1	0.00
26/05/2015	ES33 On 06-August-15			Bond Future	9.77	84.3488	9.7746	84.3488	6,396.00
26/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
26/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
26/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
26/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1340	1	1340	1	0.00
26/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1193	1	1193	1	0.00
26/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1267	1	1267	1	0.00
26/05/2015	ES33 On 05-November-15			Bond Future	9.86	81.9364	9.8605	81.9364	0.00
26/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	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
26/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6441	6	6441	6	0.00
26/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6362	6	6362	6	0.00
26/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6520	6	6520	6	0.00
26/05/2015	ES33 On 04-February-16			Bond Future	9.95	83.3340	9.9454	83.3340	0.00
26/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	309	1	309	1	0.00
26/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	447	1	447	1	0.00
26/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	378	1	378	1	0.00
26/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
26/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
26/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
26/05/2015	GOVI On 06-August-15			GOVI	490.92	492.8800	490.9230	492.8800	456.00
26/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
26/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
26/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
26/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	90770	7	90770	7	0.00
26/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	90870	7	90870	7	0.00
26/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	90670	7	90670	7	0.00
26/05/2015	GOVI On 05-November-15			GOVI	499.00	500.9890	498.9960	500.9890	27.00
26/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
26/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
26/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
26/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	310040	29	310040	29	0.00
26/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	309940	29	309940	29	0.00
26/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	310140	29	310140	29	0.00
26/05/2015	GOVI On 04-February-16			GOVI	507.50	509.5250	507.5010	509.5250	0.00
26/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
26/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
26/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
26/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	44890	2	44890	2	0.00
26/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	45090	2	45090	2	0.00
26/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	44990	2	44990	2	0.00
26/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/05/2015	IGOV On 06-August-15			Index Future	229.37	229.6410	229.3710	229.6410	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
26/05/2015	IGOV On 05-November-15			Index Future	233.14	233.4190	233.1430	233.4190	17.00
26/05/2015	IGOV On 04-February-16			Index Future	237.12	237.3960	237.1160	237.3960	0.00
26/05/2015	ILBI On 06-August-15			Index Future	621.88	622.6180	621.8750	622.6180	159.00
26/05/2015	ILBI On 05-November-15			Index Future	632.14	632.8990	632.1400	632.8990	0.00
26/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
26/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	7,500.00
26/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	0.00
26/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
26/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	0.00
26/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.57	93.4400	6.5700	93.4400	0.00
26/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2500	6.7800	93.2500	0.00
26/05/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.94	6.7500	6.9400	6.7500	2,000.00
26/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.05	93.0000	7.0500	93.0000	0.00
26/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.7600	7.3100	92.7600	0.00
26/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.49	92.5700	7.4900	92.5700	0.00
26/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.63	92.4400	7.6300	92.4400	0.00
26/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.75	92.3300	7.7500	92.3300	0.00
26/05/2015	R023 On 06-August-15			Bond Future	8.05	102.1110	8.0543	102.1110	14,842.00
26/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	1874	2	1874	2	0.00
26/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	5485	6	5485	6	0.00
26/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	1908	2	1908	2	0.00
26/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	1943	2	1943	2	0.00
26/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	855	1	855	1	0.00
26/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	816	1	816	1	0.00
26/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	836	1	836	1	0.00
26/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	76	0	76	0	911.00
26/05/2015	R023 On 05-November-15			Bond Future	8.12	99.8516	8.1177	99.8516	0.00
26/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	1628	2	1628	2	0.00
26/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	1677	2	1677	2	0.00
26/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	1653	2	1653	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
26/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	2286	2	2286	2	0.00
26/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	2257	2	2257	2	0.00
26/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	2316	2	2316	2	0.00
26/05/2015	R023 On 04-February-16			Bond Future	8.18	101.5544	8.1777	101.5544	0.00
26/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	1966	2	1966	2	0.00
26/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	1918	2	1918	2	0.00
26/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	1942	2	1942	2	0.00
26/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2902	3	2902	3	0.00
26/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2872	3	2872	3	0.00
26/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2844	3	2844	3	0.00
26/05/2015	R186 On 06-August-15			Bond Future	8.22	118.6101	8.2181	118.6101	40,524.00
26/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	3306	4	3306	4	0.00
26/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	438	1	438	1	75.00
26/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	600	1	600	1	1,000.00
26/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1166	1	1166	1	0.00
26/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1226	1	1226	1	0.00
26/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1196	1	1196	1	0.00
26/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	3094	3	3094	3	0.00
26/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	5721	6	5721	6	0.00
26/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	3580	4	3580	4	0.00
26/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	1350	2	1350	2	75.00
26/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3042	3	3042	3	0.00
26/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	5171	5	5171	5	0.00
26/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	1051	1	1051	1	5,229.00
26/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1182	1	1182	1	4,229.00
26/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	4481	4	4481	4	0.00
26/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	3036	3	3036	3	0.00
26/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	2724	2	2724	2	0.00
26/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2930	3	2930	3	0.00
26/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	1155	1	1155	1	75.00
26/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2983	3	2983	3	0.00
26/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	368	0	368	0	5,350.00
26/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	932	1	932	1	4,229.00
26/05/2015	R186 On 05-November-15			Bond Future	8.27	120.5438	8.2731	120.5438	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
26/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	3725	4	3725	4	0.00
26/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	2838	3	2838	3	0.00
26/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	2761	3	2761	3	0.00
26/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	2917	3	2917	3	0.00
26/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	2877	3	2877	3	0.00
26/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	6585	7	6585	7	0.00
26/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3287	4	3287	4	0.00
26/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2332	2	2332	2	6,248.00
26/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	3184	3	3184	3	1,090.00
26/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2678	2	2678	2	9,370.00
26/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	3102	3	3102	3	0.00
26/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	3021	3	3021	3	0.00
26/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	3061	3	3061	3	8,690.00
26/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	1001	1	1001	1	2,600.00
26/05/2015	R186 On 04-February-16			Bond Future	8.32	117.3008	8.3226	117.3008	5,512.00
26/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1168	1	1168	1	0.00
26/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1149	1	1149	1	0.00
26/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1131	1	1131	1	0.00
26/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7802	7	7802	7	0.00
26/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7737	7	7737	7	0.00
26/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7867	7	7867	7	0.00
26/05/2015	R186 On 05-May-16			Bond Future	8.36	119.4205	8.3597	119.4205	0.00
26/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4123	4	4123	4	0.00
26/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4161	4	4161	4	0.00
26/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4084	4	4084	4	0.00
26/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	1753	2	1753	2	0.00
26/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	4311	4	4311	4	0.00
26/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	4235	4	4235	4	0.00
26/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	8084	8	8084	8	0.00
26/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	4273	4	4273	4	0.00
26/05/2015	R197 On 06-August-15			Bond Future	289.98	289.9566	289.9770	289.9566	1,046.00
26/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	1967	2	1967	2	0.00
26/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	1977	2	1977	2	0.00
26/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	1987	2	1987	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
26/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
26/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
26/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
26/05/2015	R197 On 05-November-15			Bond Future	294.70	294.6818	294.7002	294.6818	0.00
26/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	290	0	290	0	0.00
26/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	310	0	310	0	0.00
26/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	300	0	300	0	0.00
26/05/2015	R202 On 06-August-15			Bond Future	237.32	238.6729	237.3245	238.6729	54,213.00
26/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	2666	1	2666	1	0.00
26/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	2676	1	2676	1	0.00
26/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	2686	1	2686	1	0.00
26/05/2015	R202 On 05-November-15			Bond Future	241.19	242.5625	241.1902	242.5625	0.00
26/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	4800	3	4800	3	0.00
26/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	4820	3	4820	3	0.00
26/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	4810	3	4810	3	0.00
26/05/2015	R203 On 06-August-15			Bond Future	7.26	105.3559	7.2611	105.3559	17,001.00
26/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	100	0	100	0	0.00
26/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1209	1	1209	1	0.00
26/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	107	0	107	0	0.00
26/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	103	0	103	0	0.00
26/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	1098	1	1098	1	0.00
26/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	1114	1	1114	1	0.00
26/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	97	0	97	0	5,000.00
26/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	1082	1	1082	1	0.00
26/05/2015	R203 On 05-November-15			Bond Future	7.35	102.9072	7.3457	102.9072	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
26/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	22	0	22	0	0.00
26/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	22	0	22	0	0.00
26/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	23	0	23	0	0.00
26/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2368	2	2368	2	0.00
26/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2351	2	2351	2	0.00
26/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2385	2	2385	2	0.00
26/05/2015	R203 On 04-February-16			Bond Future	7.42	104.6623	7.4239	104.6623	0.00
26/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	400	0	400	0	0.00
26/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	413	0	413	0	0.00
26/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	406	0	406	0	0.00
26/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	675	1	675	1	0.00
26/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	658	1	658	1	0.00
26/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	666	1	666	1	0.00
26/05/2015	R204 On 06-August-15			Bond Future	7.53	102.7001	7.5286	102.7001	19,744.00
26/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	2605	3	2605	3	0.00
26/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1012	1	1012	1	0.00
26/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1050	1	1050	1	0.00
26/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1031	1	1031	1	0.00
26/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	49	0	49	0	699.00
26/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	381	0	381	0	0.00
26/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	391	0	391	0	0.00
26/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	371	0	371	0	0.00
26/05/2015	R204 On 05-November-15			Bond Future	7.60	104.3743	7.6048	104.3743	0.00
26/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	44	0	44	0	0.00
26/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	46	0	46	0	0.00
26/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	43	0	43	0	0.00
26/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3823	4	3823	4	0.00
26/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3850	4	3850	4	0.00
26/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3878	4	3878	4	0.00
26/05/2015	R204 On 04-February-16			Bond Future	7.67	102.1170	7.6717	102.1170	0.00
26/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	794	1	794	1	0.00
26/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	782	1	782	1	0.00
26/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	771	1	771	1	0.00
26/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1220	1	1220	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
26/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1206	1	1206	1	0.00
26/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1234	1	1234	1	0.00
26/05/2015	R207 On 06-August-15			Bond Future	7.76	98.8949	7.7642	98.8949	38,359.00
26/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	782	1	782	1	0.00
26/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	818	1	818	1	0.00
26/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	800	1	800	1	0.00
26/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	380	0	380	0	70.00
26/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	870	1	870	1	0.00
26/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1496	1	1496	1	0.00
26/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	833	1	833	1	0.00
26/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	851	1	851	1	0.00
26/05/2015	R207 On 05-November-15			Bond Future	7.84	100.5075	7.8355	100.5075	0.00
26/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1051	1	1051	1	0.00
26/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1084	1	1084	1	0.00
26/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1067	1	1067	1	0.00
26/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	706	1	706	1	19.00
26/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	622	1	622	1	53.00
26/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1382	1	1382	1	0.00
26/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1364	1	1364	1	0.00
26/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1877	2	1877	2	0.00
26/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1346	1	1346	1	0.00
26/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	2039	2	2039	2	0.00
26/05/2015	R207 On 04-February-16			Bond Future	7.90	98.5794	7.9015	98.5794	0.00
26/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	541	1	541	1	43.00
26/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	771	1	771	1	0.00
26/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	795	1	795	1	0.00
26/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	783	1	783	1	19.00
26/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	2111	2	2111	2	0.00
26/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	2090	2	2090	2	0.00
26/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	2133	2	2133	2	0.00
26/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2640	2	2640	2	0.00
26/05/2015	R207 On 05-May-16			Bond Future	7.95	100.3609	7.9494	100.3609	0.00
26/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1481	2	1481	2	0.00
26/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1450	2	1450	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
26/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1063	1	1063	1	43.00
26/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1466	2	1466	2	0.00
26/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1774	2	1774	2	0.00
26/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1758	2	1758	2	0.00
26/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	2279	2	2279	2	0.00
26/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1790	2	1790	2	0.00
26/05/2015	R208 On 06-August-15			Bond Future	7.86	97.7471	7.8613	97.7471	38,764.00
26/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1344	2	1344	2	0.00
26/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1318	1	1318	1	0.00
26/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1370	2	1370	2	0.00
26/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4244	5	4244	5	0.00
26/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	744	1	744	1	0.00
26/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	727	1	727	1	0.00
26/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	761	1	761	1	0.00
26/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	62	0	62	0	198.00
26/05/2015	R208 On 05-November-15			Bond Future	7.93	95.9407	7.9265	95.9407	0.00
26/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	2926	3	2926	3	0.00
26/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1143	1	1143	1	0.00
26/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1162	1	1162	1	0.00
26/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1125	1	1125	1	0.00
26/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	644	1	644	1	2,200.00
26/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1885	2	1885	2	0.00
26/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1861	2	1861	2	0.00
26/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1910	2	1910	2	0.00
26/05/2015	R208 On 04-February-16			Bond Future	7.98	97.5770	7.9848	97.5770	0.00
26/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1326	1	1326	1	0.00
26/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1309	1	1309	1	0.00
26/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1344	1	1344	1	0.00
26/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	2299	2	2299	2	0.00
26/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	2276	2	2276	2	0.00
26/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	2252	2	2252	2	0.00
26/05/2015	R209 On 06-August-15			Bond Future	8.78	78.8939	8.7760	78.8939	25,844.00
26/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8081	9	8081	9	0.00
26/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	2964	3	2964	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
26/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3012	3	3012	3	0.00
26/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	2917	3	2917	3	0.00
26/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1268	1	1268	1	0.00
26/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	122	0	122	0	2,914.00
26/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1241	1	1241	1	0.00
26/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1295	1	1295	1	0.00
26/05/2015	R209 On 05-November-15			Bond Future	8.83	77.0320	8.8268	77.0320	0.00
26/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	811	1	811	1	0.00
26/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	844	1	844	1	0.00
26/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	827	1	827	1	0.00
26/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7548	7	7548	7	0.00
26/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7478	7	7478	7	0.00
26/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7619	7	7619	7	0.00
26/05/2015	R209 On 04-February-16			Bond Future	8.87	78.3460	8.8737	78.3460	0.00
26/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3379	4	3379	4	0.00
26/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3414	4	3414	4	0.00
26/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3449	4	3449	4	0.00
26/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	4356	4	4356	4	0.00
26/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	4315	4	4315	4	0.00
26/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4398	4	4398	4	0.00
26/05/2015	R210 On 06-August-15			Bond Future	179.42	179.4047	179.4179	179.4047	1,184.00
26/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	428	0	428	0	0.00
26/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	408	0	408	0	0.00
26/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	418	0	418	0	0.00
26/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
26/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
26/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
26/05/2015	R210 On 05-November-15			Bond Future	180.22	180.2094	180.2215	180.2094	0.00
26/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	1778	2	1778	2	0.00
26/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	1788	2	1788	2	0.00
26/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	1768	2	1768	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
26/05/2015	R211 On 06-August-15			Bond Future	133.09	133.0849	133.0910	133.0849	1,120.00
26/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1909	2	1909	2	0.00
26/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	1919	2	1919	2	0.00
26/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1899	2	1899	2	0.00
26/05/2015	R211 On 05-November-15			Bond Future	135.26	135.2543	135.2595	135.2543	0.00
26/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	270	0	270	0	0.00
26/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	260	0	260	0	0.00
26/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	250	0	250	0	0.00
26/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
26/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
26/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
26/05/2015	R212 On 06-August-15			Bond Future	138.92	138.9089	138.9189	138.9089	1,113.00
26/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	2071	2	2071	2	0.00
26/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	2081	2	2081	2	0.00
26/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	2091	2	2091	2	0.00
26/05/2015	R212 On 05-November-15			Bond Future	141.18	141.1733	141.1824	141.1733	0.00
26/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	4818	5	4818	5	0.00
26/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	4828	5	4828	5	0.00
26/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	4808	5	4808	5	0.00
26/05/2015	R213 On 06-August-15			Bond Future	8.68	89.4783	8.6753	89.4783	18,397.00
26/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1305	2	1305	2	0.00
26/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1334	2	1334	2	0.00
26/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1365	2	1365	2	0.00
26/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2679	2	2679	2	0.00
26/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2632	2	2632	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
26/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2727	2	2727	2	0.00
26/05/2015	R213 On 05-November-15			Bond Future	8.73	87.3927	8.7322	87.3927	0.00
26/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	554	1	554	1	0.00
26/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	578	1	578	1	0.00
26/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	565	1	565	1	0.00
26/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	8460	8	8460	8	0.00
26/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	8314	8	8314	8	0.00
26/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	8387	8	8387	8	0.00
26/05/2015	R213 On 04-February-16			Bond Future	8.79	88.8831	8.7868	88.8831	0.00
26/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3575	4	3575	4	0.00
26/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	3611	4	3611	4	0.00
26/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3539	4	3539	4	0.00
26/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3847	4	3847	4	0.00
26/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3810	4	3810	4	0.00
26/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3886	4	3886	4	0.00
26/05/2015	R214 On 06-August-15			Bond Future	8.81	80.1365	8.8137	80.1365	20,996.00
26/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	1852	2	1852	2	0.00
26/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	1890	2	1890	2	0.00
26/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	1928	2	1928	2	0.00
26/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2457	2	2457	2	0.00
26/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2412	2	2412	2	0.00
26/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2368	2	2368	2	0.00
26/05/2015	R214 On 05-November-15			Bond Future	8.86	78.1518	8.8640	78.1518	0.00
26/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	843	1	843	1	0.00
26/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	826	1	826	1	0.00
26/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	810	1	810	1	0.00
26/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	8430	8	8430	8	0.00
26/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	8353	8	8353	8	0.00
26/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	8276	8	8276	8	0.00
26/05/2015	R214 On 04-February-16			Bond Future	8.91	79.4846	8.9122	79.4846	4,320.00
26/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1385	2	1385	2	0.00
26/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1406	2	1406	2	0.00
26/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1364	2	1364	2	0.00
26/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	9210	9	9210	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
26/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	9283	9	9283	9	0.00
26/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	9356	9	9356	9	0.00
26/05/2015	R248 On 06-August-15			Bond Future	8.89	103.2298	8.8853	103.2298	35,237.00
26/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	1433	1	1433	1	0.00
26/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	1540	1	1540	1	0.00
26/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	1325	1	1325	1	0.00
26/05/2015	R248 On 05-November-15			Bond Future	8.94	100.4823	8.9374	100.4823	0.00
26/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	10729	10	10729	10	0.00
26/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	10605	10	10605	10	0.00
26/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	10482	10	10482	10	0.00
26/05/2015	R248 On 04-February-16			Bond Future	8.99	102.1960	8.9874	102.1960	0.00
26/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	27	1	27	1	0.00
26/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	231	1	231	1	0.00
26/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	129	1	129	1	0.00
26/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
26/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
26/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00