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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/05/2015 TO: 19/05/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	2025 On 06-August-15			Bond Future	122.77	122.7052	122.7685	122.7052	16.00
19/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1779	2	2	2	0.00
19/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1769	2	2	2	0.00
19/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1759	2	2	2	0.00
19/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2025 On 05-November-15			Bond Future	124.78	124.7179	124.7801	124.7179	0.00
19/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1770	2	2	2	0.00
19/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1790	2	2	2	0.00
19/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1780	2	2	2	0.00
19/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2030 On 06-August-15			Bond Future	8.51	95.7837	96.0770	95.7837	9,690.00
19/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	6331	7	6	7	0.00
19/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	6244	7	6	7	0.00
19/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	6419	7	6	7	0.00
19/05/2015	2030 On 05-November-15			Bond Future	8.56	97.3561	97.6526	97.3561	0.00

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19/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	462	1	0	1	0.00
19/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	383	1	0	1	0.00
19/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	542	1	1	1	0.00
19/05/2015	2032 On 06-August-15			Bond Future	8.60	99.6309	99.9443	99.6309	1,585.00
19/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	855	1	1	1	0.00
19/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	941	1	1	1	0.00
19/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	768	1	1	1	0.00
19/05/2015	2032 On 05-November-15			Bond Future	8.65	97.1097	97.4267	97.1097	0.00
19/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	5744	6	6	6	0.00
19/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	5836	6	6	6	0.00
19/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	5652	6	6	6	0.00
19/05/2015	2032 On 04-February-16			Bond Future	8.70	98.7668	99.0903	98.7668	0.00
19/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	80	0	0	0	0.00
19/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	87	0	0	0	0.00
19/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	4	0	0	0	0.00
19/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2037 On 06-August-15			Bond Future	8.69	97.8160	98.4061	97.8160	33,279.00
19/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	537	0	1	0	0.00
19/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	443	0	0	0	0.00
19/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	631	0	1	0	0.00
19/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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19/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2037 On 05-November-15			Bond Future	8.74	99.4219	100.0199	99.4219	0.00
19/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	7383	8	7	8	0.00
19/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	7488	8	7	8	0.00
19/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	7278	8	7	8	0.00
19/05/2015	2037 On 04-February-16			Bond Future	8.79	96.8607	97.4700	96.8607	0.00
19/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	353	1	0	1	0.00
19/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	446	1	0	1	0.00
19/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	259	1	0	1	0.00
19/05/2015	2038 On 06-August-15			Bond Future	129.56	129.5449	129.5554	129.5449	3,355.00
19/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	1565	2	2	2	0.00
19/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	1545	2	2	2	0.00
19/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	1555	2	2	2	0.00
19/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2038 On 05-November-15			Bond Future	131.68	131.6698	131.6781	131.6698	0.00
19/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	2322	2	2	2	0.00
19/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	2332	2	2	2	0.00
19/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	2312	2	2	2	0.00
19/05/2015	2044 On 06-August-15			Bond Future	8.75	99.6292	100.2749	99.6292	10,733.00
19/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	99	0	0	0	0.00
19/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	109	1	0	1	0.00
19/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	1	0	1	0.00
19/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	5	1	0	1	0.00
19/05/2015	2044 On 05-November-15			Bond Future	8.80	101.2648	101.9194	101.2648	0.00
19/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	5926	7	6	7	0.00
19/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	5812	6	6	6	0.00
19/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	6040	7	6	7	0.00
19/05/2015	2044 On 04-February-16			Bond Future	8.84	98.6099	99.2767	98.6099	0.00
19/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	1705	1	2	1	0.00
19/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	1506	1	2	1	0.00
19/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	1606	1	2	1	0.00
19/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2046 On 06-August-15			Bond Future	130.96	131.2410	130.9592	131.2410	5,722.00
19/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	1949	2	2	2	0.00
19/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	1969	2	2	2	0.00
19/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	1959	2	2	2	0.00
19/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2046 On 05-November-15			Bond Future	131.71	131.9954	131.7069	131.9954	0.00
19/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	1293	1	1	1	0.00
19/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	1283	1	1	1	0.00
19/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	1303	1	1	1	0.00

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19/05/2015	2050 On 06-August-15			Bond Future	140.90	140.8875	140.8989	140.8875	3,773.00
19/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	3899	4	4	4	0.00
19/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	3909	4	4	4	0.00
19/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	3889	4	4	4	0.00
19/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	2050 On 05-November-15			Bond Future	143.21	143.1981	143.2074	143.1981	0.00
19/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
19/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	1803	2	2	2	0.00
19/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	1793	2	2	2	0.00
19/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	1783	2	2	2	0.00
19/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	AL37 On 06-August-15			Index Future	461.30	461.2310	461.3030	461.2310	124.00
19/05/2015	AL37 On 05-November-15			Index Future	468.93	468.8660	468.9320	468.8660	0.00
19/05/2015	AL7T On 06-August-15			Index Future	546.14	545.5000	546.1350	545.5000	3.00
19/05/2015	AL7T On 05-November-15			Index Future	555.17	554.5310	555.1670	554.5310	0.00
19/05/2015	ALBI On 06-August-15			Index Future	499.20	497.8960	499.2040	497.8960	510.00
19/05/2015	ALBI On 05-November-15			Index Future	507.46	506.1380	507.4600	506.1380	103.00

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19/05/2015	ALBI On 04-February-16			Index Future	516.11	514.7640	516.1140	514.7640	0.00
19/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2015	EL28 On 06-August-15			Bond Future	126.68	127.3022	126.6810	127.3022	0.00
19/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1671	2	2	2	0.00
19/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1681	2	2	2	0.00
19/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1691	2	2	2	0.00
19/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2015	EL28 On 05-November-15			Bond Future	127.22	127.8511	127.2176	127.8511	0.00
19/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	228	1	0	1	0.00
19/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	208	1	0	1	0.00
19/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	218	1	0	1	0.00
19/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	ES33 On 06-August-15			Bond Future	9.64	84.4090	84.9024	84.4090	6,396.00
19/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
19/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
19/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
19/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	350	1	0	1	0.00
19/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	203	1	0	1	0.00
19/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	277	1	0	1	0.00
19/05/2015	ES33 On 05-November-15			Bond Future	9.72	82.0060	82.5062	82.0060	0.00
19/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
19/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
19/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
19/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5427	6	5	6	0.00
19/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5348	6	5	6	0.00
19/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5507	6	6	6	0.00
19/05/2015	ES33 On 04-February-16			Bond Future	9.80	83.4053	83.9149	83.4053	0.00
19/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1341	1	1	1	0.00
19/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1479	1	1	1	0.00
19/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1410	1	1	1	0.00
19/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	GOVI On 06-August-15			GOVI	495.26	494.2400	495.2590	494.2400	454.00
19/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
19/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
19/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	47410	6	5	6	0.00
19/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	47510	6	5	6	0.00
19/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	47310	6	5	6	0.00
19/05/2015	GOVI On 05-November-15			GOVI	503.45	502.4220	503.4500	502.4220	27.00
19/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
19/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
19/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
19/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	265500	28	27	28	0.00
19/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	265400	28	27	28	0.00
19/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	265600	28	27	28	0.00
19/05/2015	GOVI On 04-February-16			GOVI	512.04	510.9850	512.0360	510.9850	0.00
19/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	460	0	0	0	0.00
19/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	260	0	0	0	0.00
19/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	360	0	0	0	0.00
19/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	1	0	1	0.00
19/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	0	1	0	1	0.00
19/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	0	1	0	1	0.00
19/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/05/2015	IGOV On 06-August-15			Index Future	233.03	233.3380	233.0340	233.3380	1,080.00
19/05/2015	IGOV On 05-November-15			Index Future	236.89	237.2010	236.8880	237.2010	17.00
19/05/2015	IGOV On 04-February-16			Index Future	240.93	241.2430	240.9280	241.2430	0.00
19/05/2015	ILBI On 06-August-15			Index Future	631.60	632.4250	631.5970	632.4250	159.00
19/05/2015	ILBI On 05-November-15			Index Future	642.05	642.8920	642.0460	642.8920	0.00
19/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	0.00
19/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.25	93.7500	93.7500	93.7500	7,500.00
19/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.29	93.7100	93.7100	93.7100	0.00
19/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.42	93.5800	93.5800	93.5800	0.00
19/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.46	93.5400	93.5400	93.5400	0.00
19/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.60	93.4000	93.4000	93.4000	0.00
19/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	0.00
19/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
19/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.21	92.7900	92.7900	92.7900	0.00
19/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
19/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00
19/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.69	92.3100	92.3100	92.3100	0.00
19/05/2015	R023 On 06-August-15			Bond Future	7.90	102.5722	102.6053	102.5722	10,246.00
19/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2503	2	3	2	0.00
19/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6301	6	6	6	0.00
19/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2542	3	3	3	0.00
19/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2581	3	3	3	0.00
19/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	651	1	1	1	0.00
19/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	620	1	1	1	0.00
19/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	635	1	1	1	0.00
19/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	58	0	0	0	911.00
19/05/2015	R023 On 05-November-15			Bond Future	7.96	100.3306	100.3626	100.3306	0.00
19/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2092	2	2	2	0.00
19/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2148	2	2	2	0.00
19/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2120	2	2	2	0.00
19/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1896	2	2	2	0.00
19/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1870	2	2	2	0.00
19/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1922	2	2	2	0.00
19/05/2015	R023 On 04-February-16			Bond Future	8.01	102.0421	102.0758	102.0421	0.00
19/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2423	2	2	2	0.00
19/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2370	2	2	2	0.00
19/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2396	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2480	3	2	3	0.00
19/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2453	2	2	2	0.00
19/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2427	2	2	2	0.00
19/05/2015	R186 On 06-August-15			Bond Future	8.09	118.9471	119.1225	118.9471	40,296.00
19/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	4129	4	4	4	0.00
19/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	732	1	1	1	75.00
19/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	958	1	1	1	1,000.00
19/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1687	2	2	2	0.00
19/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1760	2	2	2	0.00
19/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1724	2	2	2	0.00
19/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	3898	4	4	4	0.00
19/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6669	7	7	7	0.00
19/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4424	4	4	4	0.00
19/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	1912	2	2	2	75.00
19/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3842	4	4	4	0.00
19/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	4456	5	4	5	0.00
19/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	864	1	1	1	5,229.00
19/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	973	1	1	1	4,229.00
19/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	3830	4	4	4	0.00
19/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2547	3	3	3	0.00
19/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	2277	2	2	2	0.00
19/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2455	3	2	3	0.00
19/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	950	1	1	1	75.00
19/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2501	3	3	3	0.00
19/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	306	0	0	0	5,350.00
19/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	766	1	1	1	4,229.00
19/05/2015	R186 On 05-November-15			Bond Future	8.14	120.8986	121.0748	120.8986	500.00
19/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4426	4	4	4	0.00
19/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3460	3	3	3	0.00
19/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3374	3	3	3	0.00
19/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3547	3	4	3	0.00
19/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3503	3	4	3	0.00
19/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7458	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3951	4	4	4	0.00
19/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	1995	2	2	2	6,248.00
19/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2760	3	3	3	1,090.00
19/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2305	2	2	2	9,370.00
19/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2686	3	3	3	0.00
19/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2614	3	3	3	0.00
19/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2650	3	3	3	8,690.00
19/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	837	1	1	1	2,600.00
19/05/2015	R186 On 04-February-16			Bond Future	8.19	117.6623	117.8430	117.6623	5,512.00
19/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1499	1	1	1	0.00
19/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1476	1	1	1	0.00
19/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1455	1	1	1	0.00
19/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7073	7	7	7	0.00
19/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7011	7	7	7	0.00
19/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7136	7	7	7	0.00
19/05/2015	R186 On 05-May-16			Bond Future	8.22	119.7982	119.9799	119.7982	0.00
19/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4761	5	5	5	0.00
19/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4802	5	5	5	0.00
19/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4720	5	5	5	0.00
19/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2143	2	2	2	0.00
19/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	3862	4	4	4	0.00
19/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	3791	4	4	4	0.00
19/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	7390	8	7	8	0.00
19/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	3827	4	4	4	0.00
19/05/2015	R197 On 06-August-15			Bond Future	291.99	292.0732	291.9901	292.0732	1,046.00
19/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	3980	4	4	4	0.00
19/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	3990	4	4	4	0.00
19/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	4000	4	4	4	0.00
19/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R197 On 05-November-15			Bond Future	296.77	296.8632	296.7739	296.8632	0.00
19/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	1784	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	1764	2	2	2	0.00
19/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	1774	2	2	2	0.00
19/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R202 On 06-August-15			Bond Future	242.19	242.8663	242.1850	242.8663	54,213.00
19/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	2185	3	2	3	0.00
19/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	2195	3	2	3	0.00
19/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	2175	3	2	3	0.00
19/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R202 On 05-November-15			Bond Future	246.15	246.8490	246.1527	246.8490	0.00
19/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	163	1	0	1	0.00
19/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	143	1	0	1	0.00
19/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	153	1	0	1	0.00
19/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R203 On 06-August-15			Bond Future	7.10	105.5356	105.5592	105.5356	15,971.00
19/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	190	0	0	0	0.00
19/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1500	1	1	1	0.00
19/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	201	0	0	0	0.00
19/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	196	0	0	0	0.00
19/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	871	1	1	1	0.00
19/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	885	1	1	1	0.00
19/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	69	0	0	0	5,000.00
19/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	857	1	1	1	0.00
19/05/2015	R203 On 05-November-15			Bond Future	7.15	103.1004	103.1227	103.1004	0.00
19/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	45	0	0	0	0.00
19/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	46	0	0	0	0.00
19/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	48	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
19/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2057	2	2	2	0.00
19/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2041	2	2	2	0.00
19/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2074	2	2	2	0.00
19/05/2015	R203 On 04-February-16			Bond Future	7.20	104.8594	104.8833	104.8594	0.00
19/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	578	1	1	1	0.00
19/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	594	1	1	1	0.00
19/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	586	1	1	1	0.00
19/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	512	1	1	1	0.00
19/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	498	1	0	1	0.00
19/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	505	1	1	1	0.00
19/05/2015	R204 On 06-August-15			Bond Future	7.35	103.0122	103.0310	103.0122	11,910.00
19/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	3122	3	3	3	0.00
19/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1421	1	1	1	0.00
19/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1465	1	1	1	0.00
19/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1443	1	1	1	0.00
19/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	32	0	0	0	699.00
19/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	260	0	0	0	0.00
19/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	267	0	0	0	0.00
19/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	253	0	0	0	0.00
19/05/2015	R204 On 05-November-15			Bond Future	7.40	104.7021	104.7196	104.7021	0.00
19/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	92	0	0	0	0.00
19/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	94	0	0	0	0.00
19/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	89	0	0	0	0.00
19/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3319	3	3	3	0.00
19/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3345	3	3	3	0.00
19/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3372	3	3	3	0.00
19/05/2015	R204 On 04-February-16			Bond Future	7.45	102.4510	102.4700	102.4510	0.00
19/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1093	1	1	1	0.00
19/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1079	1	1	1	0.00
19/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1066	1	1	1	0.00
19/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	955	1	1	1	0.00
19/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	943	1	1	1	0.00
19/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	967	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2015	R207 On 06-August-15			Bond Future	7.58	99.3149	99.3184	99.3149	34,592.00
19/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1200	1	1	1	0.00
19/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1245	1	1	1	0.00
19/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1222	1	1	1	0.00
19/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	668	1	1	1	70.00
19/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	618	1	1	1	0.00
19/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1113	1	1	1	0.00
19/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	590	1	1	1	0.00
19/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	604	1	1	1	0.00
19/05/2015	R207 On 05-November-15			Bond Future	7.64	100.9447	100.9466	100.9447	0.00
19/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1444	1	1	1	0.00
19/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1483	1	1	1	0.00
19/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1463	1	1	1	0.00
19/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	1023	1	1	1	19.00
19/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	916	1	1	1	53.00
19/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1084	1	1	1	0.00
19/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1069	1	1	1	0.00
19/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1502	2	2	2	0.00
19/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1054	1	1	1	0.00
19/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1642	2	2	2	0.00
19/05/2015	R207 On 04-February-16			Bond Future	7.69	99.0246	99.0277	99.0246	0.00
19/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	794	1	1	1	43.00
19/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1086	1	1	1	0.00
19/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1115	1	1	1	0.00
19/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1101	1	1	1	19.00
19/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1725	2	2	2	0.00
19/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1707	2	2	2	0.00
19/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1744	2	2	2	0.00
19/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2189	2	2	2	0.00
19/05/2015	R207 On 05-May-16			Bond Future	7.72	100.8220	100.8235	100.8220	0.00
19/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1897	2	2	2	0.00
19/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1862	2	2	2	0.00
19/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1414	1	1	1	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1879	2	2	2	0.00
19/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1464	1	1	1	0.00
19/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1450	1	1	1	0.00
19/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	1905	2	2	2	0.00
19/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1478	1	1	1	0.00
19/05/2015	R208 On 06-August-15			Bond Future	7.71	98.1106	98.1371	98.1106	38,758.00
19/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1809	2	2	2	0.00
19/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1780	2	2	2	0.00
19/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1839	2	2	2	0.00
19/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4886	5	5	5	0.00
19/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	549	1	1	1	0.00
19/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	536	1	1	1	0.00
19/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	563	1	1	1	0.00
19/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	44	0	0	0	198.00
19/05/2015	R208 On 05-November-15			Bond Future	7.76	96.3200	96.3454	96.3200	0.00
19/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3463	3	3	3	0.00
19/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1491	1	1	1	0.00
19/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1512	2	2	2	0.00
19/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1470	1	1	1	0.00
19/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	501	1	1	1	2,200.00
19/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1553	2	2	2	0.00
19/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1532	2	2	2	0.00
19/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1575	2	2	2	0.00
19/05/2015	R208 On 04-February-16			Bond Future	7.81	97.9633	97.9902	97.9633	0.00
19/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1668	2	2	2	0.00
19/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1648	2	2	2	0.00
19/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1688	2	2	2	0.00
19/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1947	2	2	2	0.00
19/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1926	2	2	2	0.00
19/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1905	2	2	2	0.00
19/05/2015	R209 On 06-August-15			Bond Future	8.63	79.0188	79.5056	79.0188	25,841.00
19/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	9176	9	9	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
19/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3803	3	4	3	0.00
19/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3856	4	4	4	0.00
19/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3751	3	4	3	0.00
19/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	985	1	1	1	0.00
19/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	96	0	0	0	2,914.00
19/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	963	1	1	1	0.00
19/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1007	1	1	1	0.00
19/05/2015	R209 On 05-November-15			Bond Future	8.68	77.1669	77.6605	77.1669	0.00
19/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1129	1	1	1	0.00
19/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1170	1	1	1	0.00
19/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1149	1	1	1	0.00
19/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	6723	7	7	7	0.00
19/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	6657	7	7	7	0.00
19/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	6790	7	7	7	0.00
19/05/2015	R209 On 04-February-16			Bond Future	8.72	78.4836	78.9865	78.4836	0.00
19/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	4035	4	4	4	0.00
19/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	4073	4	4	4	0.00
19/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	4112	4	4	4	0.00
19/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	3848	4	4	4	0.00
19/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	3810	4	4	4	0.00
19/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	3886	4	4	4	0.00
19/05/2015	R210 On 06-August-15			Bond Future	180.91	181.7946	180.9083	181.7946	1,184.00
19/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	1918	3	2	3	0.00
19/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	1898	3	2	3	0.00
19/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	1908	3	2	3	0.00
19/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R210 On 05-November-15			Bond Future	181.75	182.6568	181.7529	182.6568	0.00
19/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	1	0	1	0.00
19/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	1	0	1	0.00
19/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	1	0	1	0.00
19/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	247	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
19/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	257	0	0	0	0.00
19/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	237	0	0	0	0.00
19/05/2015	R211 On 06-August-15			Bond Future	133.05	133.0274	133.0451	133.0274	1,120.00
19/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1955	2	2	2	0.00
19/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	1965	2	2	2	0.00
19/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1945	2	2	2	0.00
19/05/2015	R211 On 05-November-15			Bond Future	135.23	135.2095	135.2253	135.2095	0.00
19/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	235	0	0	0	0.00
19/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	225	0	0	0	0.00
19/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	215	0	0	0	0.00
19/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R212 On 06-August-15			Bond Future	139.96	139.9975	139.9643	139.9975	1,113.00
19/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
19/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
19/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
19/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	1026	1	1	1	0.00
19/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1036	1	1	1	0.00
19/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1046	1	1	1	0.00
19/05/2015	R212 On 05-November-15			Bond Future	142.26	142.2940	142.2580	142.2940	0.00
19/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
19/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
19/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
19/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3742	4	4	4	0.00
19/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3752	4	4	4	0.00
19/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3732	4	4	4	0.00
19/05/2015	R213 On 06-August-15			Bond Future	8.55	89.6775	89.9592	89.6775	18,397.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1847	2	2	2	0.00
19/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1884	2	2	2	0.00
19/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1920	2	2	2	0.00
19/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2245	2	2	2	0.00
19/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2204	2	2	2	0.00
19/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2286	2	2	2	0.00
19/05/2015	R213 On 05-November-15			Bond Future	8.60	87.6042	87.8891	87.6042	0.00
19/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	796	1	1	1	0.00
19/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	826	1	1	1	0.00
19/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	811	1	1	1	0.00
19/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	7693	8	8	8	0.00
19/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7555	8	8	8	0.00
19/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7624	8	8	8	0.00
19/05/2015	R213 On 04-February-16			Bond Future	8.65	89.0986	89.3894	89.0986	0.00
19/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	4221	4	4	4	0.00
19/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4261	4	4	4	0.00
19/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	4182	4	4	4	0.00
19/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3468	4	3	4	0.00
19/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3433	4	3	4	0.00
19/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3503	4	4	4	0.00
19/05/2015	R214 On 06-August-15			Bond Future	8.67	80.2283	80.7443	80.2283	20,806.00
19/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2558	2	3	2	0.00
19/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2603	2	3	2	0.00
19/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2648	2	3	2	0.00
19/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	1973	2	2	2	0.00
19/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	1935	2	2	2	0.00
19/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	1897	2	2	2	0.00
19/05/2015	R214 On 05-November-15			Bond Future	8.72	78.2531	78.7763	78.2531	0.00
19/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1167	1	1	1	0.00
19/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1146	1	1	1	0.00
19/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1126	1	1	1	0.00
19/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	7529	8	8	8	0.00
19/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	7455	8	7	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
19/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	7383	8	7	8	0.00
19/05/2015	R214 On 04-February-16			Bond Future	8.76	79.5881	80.1211	79.5881	4,320.00
19/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1763	2	2	2	0.00
19/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1787	2	2	2	0.00
19/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1740	2	2	2	0.00
19/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8353	9	8	9	0.00
19/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	8422	9	8	9	0.00
19/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8493	9	8	9	0.00
19/05/2015	R248 On 06-August-15			Bond Future	8.73	103.4007	104.1201	103.4007	35,237.00
19/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	98	0	0	0	0.00
19/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	313	0	0	0	0.00
19/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	206	0	0	0	0.00
19/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	1	0	1	0.00
19/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	1	0	1	0.00
19/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R248 On 05-November-15			Bond Future	8.78	100.6664	101.3960	100.6664	0.00
19/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	9055	10	9	10	0.00
19/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	8931	10	9	10	0.00
19/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	8807	10	9	10	0.00
19/05/2015	R248 On 04-February-16			Bond Future	8.82	102.3838	103.1269	102.3838	0.00
19/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	1731	1	2	1	0.00
19/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	1935	1	2	1	0.00
19/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	1833	1	2	1	0.00
19/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
19/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00