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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
29/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	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
29/05/2015	2025 On 06-August-15			Bond Future	120.48	120.4329	120.4754	120.4329	16.00
29/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	525	1	525	1	0.00
29/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	535	1	535	1	0.00
29/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	515	1	515	1	0.00
29/05/2015	2025 On 05-November-15			Bond Future	122.43	122.3883	122.4306	122.3883	0.00
29/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	559	1	559	1	0.00
29/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	569	1	569	1	0.00
29/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	579	1	579	1	0.00
29/05/2015	2030 On 06-August-15			Bond Future	8.64	95.0453	8.6369	95.0453	9,690.00
29/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	7357	7	7357	7	0.00
29/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	7270	7	7270	7	0.00
29/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	7444	7	7444	7	0.00
29/05/2015	2030 On 05-November-15			Bond Future	8.69	96.5897	8.6938	96.5897	0.00
29/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	1520	2	1520	2	0.00
29/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	1441	1	1441	1	0.00
29/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	1599	2	1599	2	0.00
29/05/2015	2032 On 06-August-15			Bond Future	8.73	98.7925	8.7340	98.7925	1,579.00
29/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	2001	2	2001	2	0.00
29/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	2087	2	2087	2	0.00

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29/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1914		2	1914	2	0.00
29/05/2015	2032 On 05-November-15			Bond Future	8.79		96.2415	8.7923	96.2415	0.00
29/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6924		7	6924	7	0.00
29/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	7016		7	7016	7	0.00
29/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	6832		7	6832	7	0.00
29/05/2015	2032 On 04-February-16			Bond Future	8.85		97.8829	8.8457	97.8829	0.00
29/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	1289		1	1289	1	0.00
29/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	1205		1	1205	1	0.00
29/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	1122		1	1122	1	0.00
29/05/2015	2037 On 06-August-15			Bond Future	8.84		97.0354	8.8383	97.0354	33,382.00
29/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	827		1	827	1	0.00
29/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	921		1	921	1	0.00
29/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	733		1	733	1	0.00
29/05/2015	2037 On 05-November-15			Bond Future	8.89		98.6121	8.8923	98.6121	0.00
29/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	8785		9	8785	9	0.00
29/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	8890		9	8890	9	0.00
29/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	8679		9	8679	9	0.00
29/05/2015	2037 On 04-February-16			Bond Future	8.94		96.0361	8.9430	96.0361	0.00
29/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0		0	0	0	0.00
29/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	1780		2	1780	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
29/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	1874	2	1874	2	0.00
29/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	1687	2	1687	2	0.00
29/05/2015	2038 On 06-August-15			Bond Future	125.49	125.4479	125.4931	125.4479	3,627.00
29/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	2507	3	2507	3	0.00
29/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	2517	3	2517	3	0.00
29/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	2497	3	2497	3	0.00
29/05/2015	2038 On 05-November-15			Bond Future	127.53	127.4848	127.5297	127.4848	0.00
29/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	6470	7	6470	7	0.00
29/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	6480	7	6480	7	0.00
29/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	6460	7	6460	7	0.00
29/05/2015	2044 On 06-August-15			Bond Future	8.92	98.5641	8.9162	98.5641	10,735.00
29/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	1813	2	1813	2	0.00
29/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	1604	2	1604	2	0.00
29/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	1709	2	1709	2	0.00
29/05/2015	2044 On 05-November-15			Bond Future	8.97	100.1657	8.9683	100.1657	0.00
29/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	7673	8	7673	8	0.00
29/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	7559	8	7559	8	0.00
29/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	7787	8	7787	8	0.00
29/05/2015	2044 On 04-February-16			Bond Future	9.02	97.4910	9.0174	97.4910	0.00
29/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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29/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	73	0	73	0	0.00
29/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	272	0	272	0	0.00
29/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	173	0	173	0	0.00
29/05/2015	2046 On 06-August-15			Bond Future	126.59	126.5429	126.5879	126.5429	5,722.00
29/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	2402	2	2402	2	0.00
29/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	2412	2	2412	2	0.00
29/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	2422	2	2422	2	0.00
29/05/2015	2046 On 05-November-15			Bond Future	127.24	127.1993	127.2443	127.1993	0.00
29/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	5756	6	5756	6	0.00
29/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	5746	6	5746	6	0.00
29/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	5766	6	5766	6	0.00
29/05/2015	2050 On 06-August-15			Bond Future	134.82	134.7728	134.8215	134.7728	3,821.00
29/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	2168	2	2168	2	0.00
29/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	2188	2	2188	2	0.00
29/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	2178	2	2178	2	0.00
29/05/2015	2050 On 05-November-15			Bond Future	137.01	136.9610	137.0094	136.9610	0.00
29/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	8001	8	8001	8	0.00
29/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	7991	8	7991	8	0.00
29/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	7981	8	7981	8	0.00
29/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	AL37 On 06-August-15			Index Future	458.21	458.2860	458.2070	458.2860	124.00
29/05/2015	AL37 On 05-November-15			Index Future	465.72	465.8030	465.7190	465.8030	0.00
29/05/2015	AL7T On 06-August-15			Index Future	541.33	541.4200	541.3270	541.4200	3.00
29/05/2015	AL7T On 05-November-15			Index Future	550.20	550.3000	550.2010	550.3000	0.00
29/05/2015	ALBI On 06-August-15			Index Future	494.15	494.2320	494.1470	494.2320	510.00
29/05/2015	ALBI On 05-November-15			Index Future	502.25	502.3390	502.2480	502.3390	103.00
29/05/2015	ALBI On 04-February-16			Index Future	510.81	510.8980	510.8090	510.8980	0.00
29/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2015	EL28 On 06-August-15			Bond Future	125.70	125.6554	125.7009	125.6554	0.00
29/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	691	1	691	1	0.00
29/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	701	1	701	1	0.00
29/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	711	1	711	1	0.00
29/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
29/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
29/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
29/05/2015	EL28 On 05-November-15			Bond Future	126.20	126.1567	126.2019	126.1567	0.00
29/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	798	1	798	1	0.00
29/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	808	1	808	1	0.00
29/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	788	1	788	1	0.00
29/05/2015	ES33 On 06-August-15			Bond Future	9.77	83.9062	9.7745	83.9062	6,396.00
29/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
29/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
29/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
29/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1339	1	1339	1	0.00
29/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1192	1	1192	1	0.00
29/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1266	1	1266	1	0.00
29/05/2015	ES33 On 05-November-15			Bond Future	9.86	81.4815	9.8611	81.4815	0.00
29/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	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
29/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6445	6	6445	6	0.00
29/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6366	6	6366	6	0.00
29/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6525	7	6525	7	0.00
29/05/2015	ES33 On 04-February-16			Bond Future	9.95	82.8710	9.9461	82.8710	0.00
29/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	305	0	305	0	0.00
29/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	443	0	443	0	0.00
29/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	374	0	374	0	0.00
29/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
29/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
29/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
29/05/2015	GOVI On 06-August-15			GOVI	490.56	490.6450	490.5600	490.6450	455.00
29/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
29/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
29/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
29/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	94400	9	94400	9	0.00
29/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	94500	9	94500	9	0.00
29/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	94300	9	94300	9	0.00
29/05/2015	GOVI On 05-November-15			GOVI	498.60	498.6920	498.6030	498.6920	27.00
29/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
29/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
29/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
29/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	313970	31	313970	31	0.00
29/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	313870	31	313870	31	0.00
29/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	314070	31	314070	31	0.00
29/05/2015	GOVI On 04-February-16			GOVI	507.10	507.1890	507.1010	507.1890	0.00
29/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
29/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
29/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
29/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	48890	5	48890	5	0.00
29/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	49090	5	49090	5	0.00
29/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	48990	5	48990	5	0.00
29/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/05/2015	IGOV On 06-August-15			Index Future	228.91	228.9510	228.9120	228.9510	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
29/05/2015	IGOV On 05-November-15			Index Future	232.66	232.7060	232.6640	232.7060	17.00
29/05/2015	IGOV On 04-February-16			Index Future	236.63	236.6710	236.6300	236.6710	0.00
29/05/2015	ILBI On 06-August-15			Index Future	620.93	621.0310	620.9280	621.0310	159.00
29/05/2015	ILBI On 05-November-15			Index Future	631.17	631.2760	631.1670	631.2760	0.00
29/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
29/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	7,500.00
29/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	0.00
29/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
29/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	0.00
29/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
29/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
29/05/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	2,000.00
29/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
29/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
29/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
29/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
29/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
29/05/2015	R023 On 06-August-15			Bond Future	8.06	101.7328	8.0604	101.7328	18,677.00
29/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	1828	2	1828	2	0.00
29/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	5447	5	5447	5	0.00
29/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	1862	2	1862	2	0.00
29/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	1897	2	1897	2	0.00
29/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	844	1	844	1	0.00
29/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	804	1	804	1	0.00
29/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	824	1	824	1	0.00
29/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	72	0	72	0	911.00
29/05/2015	R023 On 05-November-15			Bond Future	8.13	99.4609	8.1253	99.4609	0.00
29/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	1610	2	1610	2	0.00
29/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	1659	2	1659	2	0.00
29/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	1634	2	1634	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
29/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	2309	2	2309	2	0.00
29/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	2279	2	2279	2	0.00
29/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	2339	2	2339	2	0.00
29/05/2015	R023 On 04-February-16			Bond Future	8.19	101.1566	8.1858	101.1566	0.00
29/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	1956	2	1956	2	0.00
29/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	1909	2	1909	2	0.00
29/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	1932	2	1932	2	0.00
29/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2934	3	2934	3	0.00
29/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2905	3	2905	3	0.00
29/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2876	3	2876	3	0.00
29/05/2015	R186 On 06-August-15			Bond Future	8.22	118.0560	8.2244	118.0560	40,568.00
29/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	3256	3	3256	3	0.00
29/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	419	0	419	0	75.00
29/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	577	1	577	1	1,000.00
29/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1131	1	1131	1	0.00
29/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1189	1	1189	1	0.00
29/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1160	1	1160	1	0.00
29/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	3044	3	3044	3	0.00
29/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	5666	6	5666	6	0.00
29/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	3529	4	3529	4	0.00
29/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	1312	1	1312	1	75.00
29/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	2992	3	2992	3	0.00
29/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	5203	5	5203	5	0.00
29/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	1052	1	1052	1	5,229.00
29/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1184	1	1184	1	4,229.00
29/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	4509	5	4509	5	0.00
29/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	3052	3	3052	3	0.00
29/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	2737	3	2737	3	0.00
29/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2945	3	2945	3	0.00
29/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	1156	1	1156	1	75.00
29/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2998	3	2998	3	0.00
29/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	364	0	364	0	5,350.00
29/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	931	1	931	1	4,229.00
29/05/2015	R186 On 05-November-15			Bond Future	8.28	119.9730	8.2806	119.9730	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
29/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	3668	4	3668	4	0.00
29/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	2791	3	2791	3	0.00
29/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	2715	3	2715	3	0.00
29/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	2869	3	2869	3	0.00
29/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	2830	3	2830	3	0.00
29/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	6517	7	6517	7	0.00
29/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3234	3	3234	3	0.00
29/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2334	2	2334	2	6,248.00
29/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	3197	3	3197	3	1,090.00
29/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2685	3	2685	3	9,370.00
29/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	3114	3	3114	3	0.00
29/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	3033	3	3033	3	0.00
29/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	3073	3	3073	3	8,690.00
29/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	993	1	993	1	2,600.00
29/05/2015	R186 On 04-February-16			Bond Future	8.33	116.7199	8.3305	116.7199	5,512.00
29/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1153	1	1153	1	0.00
29/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1134	1	1134	1	0.00
29/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1116	1	1116	1	0.00
29/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7848	8	7848	8	0.00
29/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7783	8	7783	8	0.00
29/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7914	8	7914	8	0.00
29/05/2015	R186 On 05-May-16			Bond Future	8.37	118.8203	8.3688	118.8203	0.00
29/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4087	4	4087	4	0.00
29/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4125	4	4125	4	0.00
29/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4050	4	4050	4	0.00
29/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	1738	2	1738	2	0.00
29/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	4346	4	4346	4	0.00
29/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	4268	4	4268	4	0.00
29/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	8138	8	8138	8	0.00
29/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	4307	4	4307	4	0.00
29/05/2015	R197 On 06-August-15			Bond Future	289.83	289.7342	289.8347	289.7342	978.00
29/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	1825	2	1825	2	0.00
29/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	1835	2	1835	2	0.00
29/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	1845	2	1845	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
29/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
29/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
29/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
29/05/2015	R197 On 05-November-15			Bond Future	294.54	294.4377	294.5377	294.4377	0.00
29/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	452	1	452	1	0.00
29/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	472	1	472	1	0.00
29/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	462	1	462	1	0.00
29/05/2015	R202 On 06-August-15			Bond Future	236.87	236.7888	236.8727	236.7888	54,206.00
29/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	3117	3	3117	3	0.00
29/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	3127	3	3127	3	0.00
29/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	3137	3	3137	3	0.00
29/05/2015	R202 On 05-November-15			Bond Future	240.72	240.6329	240.7160	240.6329	0.00
29/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	5274	5	5274	5	0.00
29/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	5294	5	5294	5	0.00
29/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	5284	5	5284	5	0.00
29/05/2015	R203 On 06-August-15			Bond Future	7.27	105.2291	7.2656	105.2291	17,001.00
29/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	96	0	96	0	0.00
29/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1198	1	1198	1	0.00
29/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	103	0	103	0	0.00
29/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	99	0	99	0	0.00
29/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	1103	1	1103	1	0.00
29/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	1119	1	1119	1	0.00
29/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	95	0	95	0	5,000.00
29/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	1087	1	1087	1	0.00
29/05/2015	R203 On 05-November-15			Bond Future	7.35	102.7717	7.3547	102.7717	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
29/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	23	0	23	0	0.00
29/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	24	0	24	0	0.00
29/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	24	0	24	0	0.00
29/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2384	2	2384	2	0.00
29/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2367	2	2367	2	0.00
29/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2401	2	2401	2	0.00
29/05/2015	R203 On 04-February-16			Bond Future	7.43	104.5241	7.4348	104.5241	0.00
29/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	403	0	403	0	0.00
29/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	416	0	416	0	0.00
29/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	410	0	410	0	0.00
29/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	695	1	695	1	0.00
29/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	678	1	678	1	0.00
29/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	686	1	686	1	0.00
29/05/2015	R204 On 06-August-15			Bond Future	7.54	102.4654	7.5385	102.4654	21,244.00
29/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	2575	3	2575	3	0.00
29/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	985	1	985	1	0.00
29/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1023	1	1023	1	0.00
29/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1004	1	1004	1	0.00
29/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	48	0	48	0	699.00
29/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	383	0	383	0	0.00
29/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	393	0	393	0	0.00
29/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	373	0	373	0	0.00
29/05/2015	R204 On 05-November-15			Bond Future	7.62	104.1292	7.6181	104.1292	0.00
29/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	48	0	48	0	0.00
29/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	49	0	49	0	0.00
29/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	46	0	46	0	0.00
29/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3862	4	3862	4	0.00
29/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3890	4	3890	4	0.00
29/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3917	4	3917	4	0.00
29/05/2015	R204 On 04-February-16			Bond Future	7.69	101.8673	7.6865	101.8673	0.00
29/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	792	1	792	1	0.00
29/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	780	1	780	1	0.00
29/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	769	1	769	1	0.00
29/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1255	1	1255	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
29/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1241	1	1241	1	0.00
29/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1270	1	1270	1	0.00
29/05/2015	R207 On 06-August-15			Bond Future	7.77	98.6268	7.7690	98.6268	38,359.00
29/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	766	1	766	1	0.00
29/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	802	1	802	1	0.00
29/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	784	1	784	1	0.00
29/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	368	0	368	0	70.00
29/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	872	1	872	1	0.00
29/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1502	2	1502	2	0.00
29/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	835	1	835	1	0.00
29/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	853	1	853	1	0.00
29/05/2015	R207 On 05-November-15			Bond Future	7.84	100.2288	7.8424	100.2288	0.00
29/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1045	1	1045	1	0.00
29/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1077	1	1077	1	0.00
29/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1061	1	1061	1	0.00
29/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	702	1	702	1	19.00
29/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	618	1	618	1	53.00
29/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1400	1	1400	1	0.00
29/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1381	1	1381	1	0.00
29/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1897	2	1897	2	0.00
29/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1363	1	1363	1	0.00
29/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	2059	2	2059	2	0.00
29/05/2015	R207 On 04-February-16			Bond Future	7.91	98.2956	7.9091	98.2956	0.00
29/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	547	1	547	1	43.00
29/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	779	1	779	1	0.00
29/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	803	1	803	1	0.00
29/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	791	1	791	1	19.00
29/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	2144	2	2144	2	0.00
29/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	2123	2	2123	2	0.00
29/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	2166	2	2166	2	0.00
29/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2671	3	2671	3	0.00
29/05/2015	R207 On 05-May-16			Bond Future	7.96	100.0646	7.9595	100.0646	0.00
29/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1488	1	1488	1	0.00
29/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1458	1	1458	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
29/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1074	1	1074	1	43.00
29/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1473	1	1473	1	0.00
29/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1813	2	1813	2	0.00
29/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1797	2	1797	2	0.00
29/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	2321	2	2321	2	0.00
29/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1829	2	1829	2	0.00
29/05/2015	R208 On 06-August-15			Bond Future	7.87	97.4262	7.8723	97.4262	38,213.00
29/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1298	1	1298	1	0.00
29/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1273	1	1273	1	0.00
29/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1324	1	1324	1	0.00
29/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4195	4	4195	4	0.00
29/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	745	1	745	1	0.00
29/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	728	1	728	1	0.00
29/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	763	1	763	1	0.00
29/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	61	0	61	0	198.00
29/05/2015	R208 On 05-November-15			Bond Future	7.94	95.6084	7.9395	95.6084	0.00
29/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	2883	3	2883	3	0.00
29/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1122	1	1122	1	0.00
29/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1139	1	1139	1	0.00
29/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1104	1	1104	1	0.00
29/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	655	1	655	1	2,200.00
29/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1918	2	1918	2	0.00
29/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1894	2	1894	2	0.00
29/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1942	2	1942	2	0.00
29/05/2015	R208 On 04-February-16			Bond Future	8.00	97.2387	7.9987	97.2387	0.00
29/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1314	1	1314	1	0.00
29/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1297	1	1297	1	0.00
29/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1331	1	1331	1	0.00
29/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	2344	2	2344	2	0.00
29/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	2320	2	2320	2	0.00
29/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	2296	2	2296	2	0.00
29/05/2015	R209 On 06-August-15			Bond Future	8.78	78.3655	8.7778	78.3655	25,578.00
29/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8056	8	8056	8	0.00
29/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	2900	3	2900	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
29/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	2948	3	2948	3	0.00
29/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	2854	3	2854	3	0.00
29/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1218	1	1218	1	0.00
29/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	111	0	111	0	2,914.00
29/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1191	1	1191	1	0.00
29/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1245	1	1245	1	0.00
29/05/2015	R209 On 05-November-15			Bond Future	8.83	76.4901	8.8292	76.4901	0.00
29/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	790	1	790	1	0.00
29/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	821	1	821	1	0.00
29/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	805	1	805	1	0.00
29/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7545	8	7545	8	0.00
29/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7475	7	7475	7	0.00
29/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7616	8	7616	8	0.00
29/05/2015	R209 On 04-February-16			Bond Future	8.88	77.7946	8.8762	77.7946	0.00
29/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3349	3	3349	3	0.00
29/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3384	3	3384	3	0.00
29/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3419	3	3419	3	0.00
29/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	4346	4	4346	4	0.00
29/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	4304	4	4304	4	0.00
29/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4388	4	4388	4	0.00
29/05/2015	R210 On 06-August-15			Bond Future	179.49	179.4262	179.4888	179.4262	1,231.00
29/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	499	0	499	0	0.00
29/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	479	0	479	0	0.00
29/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	489	0	489	0	0.00
29/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
29/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
29/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
29/05/2015	R210 On 05-November-15			Bond Future	180.28	180.2200	180.2824	180.2200	0.00
29/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	1718	2	1718	2	0.00
29/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	1728	2	1728	2	0.00
29/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	1708	2	1708	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
29/05/2015	R211 On 06-August-15			Bond Future	133.20	133.1558	133.1991	133.1558	1,120.00
29/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1801	2	1801	2	0.00
29/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	1811	2	1811	2	0.00
29/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1791	2	1791	2	0.00
29/05/2015	R211 On 05-November-15			Bond Future	135.36	135.3180	135.3609	135.3180	0.00
29/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	371	0	371	0	0.00
29/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	361	0	361	0	0.00
29/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	351	0	351	0	0.00
29/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
29/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
29/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
29/05/2015	R212 On 06-August-15			Bond Future	138.79	138.7454	138.7942	138.7454	1,113.00
29/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	2196	2	2196	2	0.00
29/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	2206	2	2206	2	0.00
29/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	2216	2	2216	2	0.00
29/05/2015	R212 On 05-November-15			Bond Future	141.05	140.9983	141.0469	140.9983	0.00
29/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	4953	5	4953	5	0.00
29/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	4963	5	4963	5	0.00
29/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	4943	5	4943	5	0.00
29/05/2015	R213 On 06-August-15			Bond Future	8.68	88.9592	8.6768	88.9592	17,327.00
29/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1278	1	1278	1	0.00
29/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1307	1	1307	1	0.00
29/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1338	1	1338	1	0.00
29/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2663	3	2663	3	0.00
29/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2616	3	2616	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
29/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2711	3	2711	3	0.00
29/05/2015	R213 On 05-November-15			Bond Future	8.73	86.8597	8.7345	86.8597	0.00
29/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	553	1	553	1	0.00
29/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	577	1	577	1	0.00
29/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	565	1	565	1	0.00
29/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	8476	8	8476	8	0.00
29/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	8331	8	8331	8	0.00
29/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	8403	8	8403	8	0.00
29/05/2015	R213 On 04-February-16			Bond Future	8.79	88.3406	8.7892	88.3406	0.00
29/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3585	4	3585	4	0.00
29/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	3621	4	3621	4	0.00
29/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3549	4	3549	4	0.00
29/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3875	4	3875	4	0.00
29/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3837	4	3837	4	0.00
29/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3913	4	3913	4	0.00
29/05/2015	R214 On 06-August-15			Bond Future	8.83	79.4505	8.8258	79.4505	19,996.00
29/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	1755	2	1755	2	0.00
29/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	1792	2	1792	2	0.00
29/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	1829	2	1829	2	0.00
29/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2459	2	2459	2	0.00
29/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2413	2	2413	2	0.00
29/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2368	2	2368	2	0.00
29/05/2015	R214 On 05-November-15			Bond Future	8.88	77.4497	8.8771	77.4497	0.00
29/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	800	1	800	1	0.00
29/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	784	1	784	1	0.00
29/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	769	1	769	1	0.00
29/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	8495	9	8495	9	0.00
29/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	8416	8	8416	8	0.00
29/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	8338	8	8338	8	0.00
29/05/2015	R214 On 04-February-16			Bond Future	8.93	78.7702	8.9256	78.7702	4,320.00
29/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1338	1	1338	1	0.00
29/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1358	1	1358	1	0.00
29/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1319	1	1319	1	0.00
29/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	9270	9	9270	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
29/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	9343	9	9343	9	0.00
29/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	9418	9	9418	9	0.00
29/05/2015	R248 On 06-August-15			Bond Future	8.90	102.2966	8.9024	102.2966	35,237.00
29/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	1611	2	1611	2	0.00
29/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	1719	2	1719	2	0.00
29/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	1504	2	1504	2	0.00
29/05/2015	R248 On 05-November-15			Bond Future	8.96	99.5276	8.9556	99.5276	0.00
29/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	10917	11	10917	11	0.00
29/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	10793	11	10793	11	0.00
29/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	10670	11	10670	11	0.00
29/05/2015	R248 On 04-February-16			Bond Future	9.01	101.2247	9.0062	101.2247	0.00
29/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	39	0	39	0	0.00
29/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	63	0	63	0	0.00
29/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
29/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	165	0	165	0	0.00