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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	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
19/06/2015	2025 On 06-August-15			Bond Future	120.58	120.1130	120.5769	120.1130	38.00
19/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	423	1	423	1	0.00
19/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	433	1	433	1	0.00
19/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	413	1	413	1	0.00
19/06/2015	2025 On 05-November-15			Bond Future	122.50	122.0321	122.4999	122.0321	0.00
19/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	490	1	490	1	0.00
19/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	500	1	500	1	0.00
19/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	510	1	510	1	0.00
19/06/2015	2030 On 06-August-15			Bond Future	8.78	93.9462	8.7827	93.9462	9,953.00
19/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8495	8	8495	8	0.00
19/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8407	8	8407	8	0.00
19/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8582	9	8582	9	0.00
19/06/2015	2030 On 05-November-15			Bond Future	8.85	95.4479	8.8476	95.4479	0.00
19/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2703	3	2703	3	0.00
19/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2623	3	2623	3	0.00
19/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2782	3	2782	3	0.00
19/06/2015	2032 On 06-August-15			Bond Future	8.88	97.6091	8.8808	97.6091	1,678.00
19/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	3225	3	3225	3	0.00
19/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3312	3	3312	3	0.00

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19/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	3138	3	3138	3	0.00
19/06/2015	2032 On 05-November-15			Bond Future	8.95	95.0140	8.9469	95.0140	0.00
19/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	8196	8	8196	8	0.00
19/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	8288	8	8288	8	0.00
19/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	8104	8	8104	8	0.00
19/06/2015	2032 On 04-February-16			Bond Future	9.01	96.6293	9.0058	96.6293	0.00
19/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2587	3	2587	3	0.00
19/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2504	2	2504	2	0.00
19/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2420	2	2420	2	0.00
19/06/2015	2037 On 06-August-15			Bond Future	8.98	95.7777	8.9849	95.7777	40,148.00
19/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	2176	2	2176	2	0.00
19/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	2271	2	2271	2	0.00
19/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	2082	2	2082	2	0.00
19/06/2015	2037 On 05-November-15			Bond Future	9.05	97.3087	9.0461	97.3087	0.00
19/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	10183	10	10183	10	0.00
19/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	10289	10	10289	10	0.00
19/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	10078	10	10078	10	0.00
19/06/2015	2037 On 04-February-16			Bond Future	9.10	94.7051	9.1020	94.7051	0.00
19/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	3208	3	3208	3	0.00

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19/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	3302	3	3302	3	0.00
19/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	3115	3	3115	3	0.00
19/06/2015	2038 On 06-August-15			Bond Future	124.42	124.1535	124.4210	124.1535	3,582.00
19/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	3579	4	3579	4	0.00
19/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	3589	4	3589	4	0.00
19/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	3569	4	3569	4	0.00
19/06/2015	2038 On 05-November-15			Bond Future	126.41	126.1374	126.4054	126.1374	0.00
19/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	7595	8	7595	8	0.00
19/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	7605	8	7605	8	0.00
19/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	7585	8	7585	8	0.00
19/06/2015	2044 On 06-August-15			Bond Future	9.03	97.4434	9.0329	97.4434	13,051.00
19/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2983	3	2983	3	0.00
19/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2775	3	2775	3	0.00
19/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2879	3	2879	3	0.00
19/06/2015	2044 On 05-November-15			Bond Future	9.09	99.0011	9.0910	99.0011	0.00
19/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8890	9	8890	9	0.00
19/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8776	9	8776	9	0.00
19/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	9004	9	9004	9	0.00
19/06/2015	2044 On 04-February-16			Bond Future	9.14	96.3011	9.1442	96.3011	0.00
19/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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19/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1317	1	1317	1	0.00
19/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1516	1	1516	1	0.00
19/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1417	1	1417	1	0.00
19/06/2015	2046 On 06-August-15			Bond Future	122.88	122.8363	122.8810	122.8363	5,722.00
19/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	6109	6	6109	6	0.00
19/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	6119	6	6119	6	0.00
19/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	6129	6	6129	6	0.00
19/06/2015	2046 On 05-November-15			Bond Future	123.43	123.3925	123.4342	123.3925	0.00
19/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9566	10	9566	10	0.00
19/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9556	10	9556	10	0.00
19/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9576	10	9576	10	0.00
19/06/2015	2050 On 06-August-15			Bond Future	132.59	132.6998	132.5865	132.6998	3,821.00
19/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4403	4	4403	4	0.00
19/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4423	4	4423	4	0.00
19/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4413	4	4413	4	0.00
19/06/2015	2050 On 05-November-15			Bond Future	134.70	134.8196	134.7009	134.8196	0.00
19/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10309	10	10309	10	0.00
19/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10299	10	10299	10	0.00
19/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10289	10	10289	10	0.00
19/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	AL37 On 06-August-15			Index Future	455.19	455.2380	455.1940	455.2380	124.00
19/06/2015	AL37 On 05-November-15			Index Future	462.53	462.5870	462.5290	462.5870	0.00
19/06/2015	AL7T On 06-August-15			Index Future	535.12	535.2600	535.1170	535.2600	3.00
19/06/2015	AL7T On 05-November-15			Index Future	543.74	543.9010	543.7400	543.9010	0.00
19/06/2015	ALBI On 06-August-15			Index Future	489.29	489.4500	489.2910	489.4500	508.00
19/06/2015	ALBI On 05-November-15			Index Future	497.18	497.3520	497.1750	497.3520	103.00
19/06/2015	ALBI On 04-February-16			Index Future	505.62	505.8000	505.6200	505.8000	0.00
19/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2015	EL28 On 06-August-15			Bond Future	124.33	124.2836	124.3293	124.2836	0.00
19/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	671	1	671	1	0.00
19/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	661	1	661	1	0.00
19/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	681	1	681	1	0.00
19/06/2015	EL28 On 05-November-15			Bond Future	124.76	124.7212	124.7639	124.7212	0.00
19/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2236	2	2236	2	0.00
19/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2246	2	2246	2	0.00
19/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2226	2	2226	2	0.00
19/06/2015	ES33 On 06-August-15			Bond Future	9.89	83.0853	9.8949	83.0853	6,396.00
19/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
19/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
19/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
19/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2195	2	2195	2	0.00
19/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	2048	2	2048	2	0.00
19/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	2122	2	2122	2	0.00
19/06/2015	ES33 On 05-November-15			Bond Future	9.99	80.6260	9.9886	80.6260	0.00
19/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	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
19/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7338	7	7338	7	0.00
19/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7259	7	7259	7	0.00
19/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7418	7	7418	7	0.00
19/06/2015	ES33 On 04-February-16			Bond Future	10.08	81.9966	10.0785	81.9966	0.00
19/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	470	0	470	0	0.00
19/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	539	1	539	1	0.00
19/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	608	1	608	1	0.00
19/06/2015	GOVI On 06-August-15			GOVI	485.91	486.0300	485.9120	486.0300	462.00
19/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
19/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
19/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
19/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	140880	14	140880	14	0.00
19/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	140980	14	140980	14	0.00
19/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	140780	14	140780	14	0.00
19/06/2015	GOVI On 05-November-15			GOVI	493.74	493.8760	493.7420	493.8760	27.00
19/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
19/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
19/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
19/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	362580	36	362580	36	0.00
19/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	362480	36	362480	36	0.00
19/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	362680	36	362680	36	0.00
19/06/2015	GOVI On 04-February-16			GOVI	502.13	502.2650	502.1280	502.2650	0.00
19/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
19/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
19/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
19/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	98620	10	98620	10	0.00
19/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	98820	10	98820	10	0.00
19/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	98720	10	98720	10	0.00
19/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/06/2015	IGOV On 06-August-15			Index Future	227.34	227.2460	227.3430	227.2460	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
19/06/2015	IGOV On 05-November-15			Index Future	231.01	230.9150	231.0070	230.9150	17.00
19/06/2015	IGOV On 04-February-16			Index Future	234.93	234.8370	234.9300	234.8370	0.00
19/06/2015	ILBI On 06-August-15			Index Future	617.42	617.1710	617.4210	617.1710	159.00
19/06/2015	ILBI On 05-November-15			Index Future	627.53	627.2810	627.5310	627.2810	0.00
19/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
19/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
19/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
19/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.39	93.5900	6.3900	93.5900	0.00
19/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.55	93.4300	6.5500	93.4300	0.00
19/06/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.68	93.3250	6.6750	93.3250	0.00
19/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.73	93.2200	6.7300	93.2200	0.00
19/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.95	93.0400	6.9500	93.0400	2,000.00
19/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.06	92.9900	7.0600	92.9900	0.00
19/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.30	92.7200	7.3000	92.7200	0.00
19/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.51	92.5200	7.5100	92.5200	0.00
19/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.70	92.3400	7.7000	92.3400	0.00
19/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.82	92.2400	7.8150	92.2400	0.00
19/06/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
19/06/2015	R023 On 06-August-15			Bond Future	8.26	100.6779	8.2579	100.6779	20,973.00
19/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1028	1	1028	1	0.00
19/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4368	4	4368	4	0.00
19/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1055	1	1055	1	0.00
19/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1083	1	1083	1	0.00
19/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1126	1	1126	1	0.00
19/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1071	1	1071	1	0.00
19/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1098	1	1098	1	0.00
19/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	74	0	74	0	911.00
19/06/2015	R023 On 05-November-15			Bond Future	8.34	98.3633	8.3370	98.3633	0.00
19/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1045	1	1045	1	0.00
19/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1083	1	1083	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
19/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1064	1	1064	1	0.00
19/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2865	3	2865	3	0.00
19/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2830	3	2830	3	0.00
19/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2901	3	2901	3	0.00
19/06/2015	R023 On 04-February-16			Bond Future	8.41	100.0350	8.4088	100.0350	0.00
19/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1406	1	1406	1	0.00
19/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1368	1	1368	1	0.00
19/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1387	1	1387	1	0.00
19/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3545	4	3545	4	0.00
19/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3512	3	3512	3	0.00
19/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3478	3	3478	3	0.00
19/06/2015	R186 On 06-August-15			Bond Future	8.41	116.5912	8.4118	116.5912	39,808.00
19/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	1994	2	1994	2	0.00
19/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	106	0	106	0	75.00
19/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	169	0	169	0	1,000.00
19/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1385	1	1385	1	20.00
19/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	451	0	451	0	0.00
19/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	261	0	261	0	20.00
19/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	468	0	468	0	0.00
19/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	485	1	485	1	0.00
19/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	2895	3	2895	3	0.00
19/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4193	4	4193	4	0.00
19/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	1819	2	1819	2	0.00
19/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2228	2	2228	2	0.00
19/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	1777	2	1777	2	0.00
19/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	559	1	559	1	75.00
19/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6394	6	6394	6	0.00
19/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1295	1	1295	1	5,229.00
19/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5606	6	5606	6	0.00
19/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1473	1	1473	1	4,229.00
19/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3877	4	3877	4	0.00
19/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3489	3	3489	3	0.00
19/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4854	5	4854	5	0.00
19/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3745	4	3745	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1878	2	1878	2	0.00
19/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	787	1	787	1	20.00
19/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1436	1	1436	1	75.00
19/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3811	4	3811	4	0.00
19/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	395	0	395	0	5,350.00
19/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1135	1	1135	1	7,229.00
19/06/2015	R186 On 05-November-15			Bond Future	8.48	118.4538	8.4792	118.4538	500.00
19/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	1932	2	1932	2	0.00
19/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2663	3	2663	3	0.00
19/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	1869	2	1869	2	0.00
19/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	1995	2	1995	2	0.00
19/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	1963	2	1963	2	0.00
19/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4436	4	4436	4	0.00
19/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5211	5	5211	5	0.00
19/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2297	2	2297	2	169.00
19/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	736	1	736	1	169.00
19/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2891	3	2891	3	6,248.00
19/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6784	7	6784	7	0.00
19/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3914	4	3914	4	1,090.00
19/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3816	4	3816	4	0.00
19/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3310	3	3310	3	9,370.00
19/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3721	4	3721	4	0.00
19/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1596	2	1596	2	169.00
19/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3768	4	3768	4	8,690.00
19/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1249	1	1249	1	2,600.00
19/06/2015	R186 On 04-February-16			Bond Future	8.54	115.1683	8.5375	115.1683	5,512.00
19/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	759	1	759	1	0.00
19/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	745	1	745	1	0.00
19/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	732	1	732	1	0.00
19/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	9055	9	9055	9	0.00
19/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8985	9	8985	9	0.00
19/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	9126	9	9126	9	0.00
19/06/2015	R186 On 05-May-16			Bond Future	8.59	117.2187	8.5866	117.2187	0.00
19/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3235	3	3235	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
19/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3268	3	3268	3	0.00
19/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3202	3	3202	3	0.00
19/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1267	1	1267	1	0.00
19/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	5144	5	5144	5	0.00
19/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	5057	5	5057	5	0.00
19/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9313	9	9313	9	0.00
19/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	5100	5	5100	5	0.00
19/06/2015	R197 On 06-August-15			Bond Future	287.89	287.9870	287.8867	287.9870	997.00
19/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	113	0	113	0	0.00
19/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	123	0	123	0	0.00
19/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	103	0	103	0	0.00
19/06/2015	R197 On 05-November-15			Bond Future	292.48	292.5879	292.4774	292.5879	0.00
19/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	2513	2	2513	2	0.00
19/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	2533	2	2533	2	0.00
19/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	2523	2	2523	2	0.00
19/06/2015	R202 On 06-August-15			Bond Future	235.94	235.8543	235.9387	235.8543	53,356.00
19/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	4051	4	4051	4	0.00
19/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	4061	4	4061	4	0.00
19/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	4071	4	4071	4	0.00
19/06/2015	R202 On 05-November-15			Bond Future	239.70	239.6225	239.7011	239.6225	0.00
19/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	6289	6	6289	6	0.00
19/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	6309	6	6309	6	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
19/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	6299	6	6299	6	0.00
19/06/2015	R203 On 06-August-15			Bond Future	7.38	105.0119	7.3775	105.0119	17,933.00
19/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	35	0	35	0	0.00
19/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	974	1	974	1	0.00
19/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	38	0	38	0	0.00
19/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	36	0	36	0	0.00
19/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1256	1	1256	1	0.00
19/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1274	1	1274	1	0.00
19/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	87	0	87	0	5,000.00
19/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1238	1	1238	1	0.00
19/06/2015	R203 On 05-November-15			Bond Future	7.50	102.5243	7.4998	102.5243	0.00
19/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	10	0	10	0	0.00
19/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	11	0	11	0	0.00
19/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	11	0	11	0	0.00
19/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2620	3	2620	3	0.00
19/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2602	3	2602	3	0.00
19/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2637	3	2637	3	0.00
19/06/2015	R203 On 04-February-16			Bond Future	7.61	104.2669	7.6086	104.2669	0.00
19/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	293	0	293	0	0.00
19/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	304	0	304	0	0.00
19/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	298	0	298	0	0.00
19/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	843	1	843	1	0.00
19/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	824	1	824	1	0.00
19/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	834	1	834	1	0.00
19/06/2015	R204 On 06-August-15			Bond Future	7.73	101.8943	7.7328	101.8943	22,429.00
19/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2009	2	2009	2	0.00
19/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	554	1	554	1	0.00
19/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	585	1	585	1	0.00
19/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	569	1	569	1	0.00
19/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	53	0	53	0	699.00
19/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	519	1	519	1	0.00
19/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	533	1	533	1	0.00
19/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	505	1	505	1	0.00
19/06/2015	R204 On 05-November-15			Bond Future	7.84	103.5222	7.8405	103.5222	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
19/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	17	0	17	0	0.00
19/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	17	0	17	0	0.00
19/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	16	0	16	0	0.00
19/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4439	4	4439	4	0.00
19/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4467	4	4467	4	0.00
19/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4495	4	4495	4	0.00
19/06/2015	R204 On 04-February-16			Bond Future	7.93	101.2443	7.9333	101.2443	0.00
19/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	527	1	527	1	0.00
19/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	518	1	518	1	0.00
19/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	509	1	509	1	0.00
19/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1618	2	1618	2	0.00
19/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1601	2	1601	2	0.00
19/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1635	2	1635	2	0.00
19/06/2015	R207 On 06-August-15			Bond Future	7.95	97.9990	7.9469	97.9990	38,758.00
19/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	378	0	378	0	0.00
19/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	403	0	403	0	0.00
19/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	391	0	391	0	0.00
19/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	134	0	134	0	70.00
19/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1130	1	1130	1	0.00
19/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1913	2	1913	2	0.00
19/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1082	1	1082	1	0.00
19/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1105	1	1105	1	0.00
19/06/2015	R207 On 05-November-15			Bond Future	8.04	99.5651	8.0407	99.5651	0.00
19/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	690	1	690	1	0.00
19/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	716	1	716	1	0.00
19/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	703	1	703	1	0.00
19/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	429	0	429	0	19.00
19/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	368	0	368	0	53.00
19/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1730	2	1730	2	0.00
19/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1708	2	1708	2	0.00
19/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2307	2	2307	2	0.00
19/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1686	2	1686	2	0.00
19/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2493	2	2493	2	0.00
19/06/2015	R207 On 04-February-16			Bond Future	8.12	97.6151	8.1239	97.6151	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
19/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	349	0	349	0	43.00
19/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	521	1	521	1	0.00
19/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	539	1	539	1	0.00
19/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	530	1	530	1	19.00
19/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2584	3	2584	3	0.00
19/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2560	3	2560	3	0.00
19/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2609	3	2609	3	0.00
19/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3174	3	3174	3	0.00
19/06/2015	R207 On 05-May-16			Bond Future	8.20	99.3531	8.1969	99.3531	0.00
19/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1126	1	1126	1	0.00
19/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1100	1	1100	1	0.00
19/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	781	1	781	1	43.00
19/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1113	1	1113	1	0.00
19/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2184	2	2184	2	0.00
19/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2166	2	2166	2	0.00
19/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2760	3	2760	3	0.00
19/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2203	2	2203	2	0.00
19/06/2015	R208 On 06-August-15			Bond Future	8.07	96.5979	8.0688	96.5979	38,528.00
19/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	694	1	694	1	0.00
19/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	675	1	675	1	0.00
19/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	714	1	714	1	0.00
19/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3344	3	3344	3	0.00
19/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	991	1	991	1	0.00
19/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	967	1	967	1	0.00
19/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	1015	1	1015	1	0.00
19/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	59	0	59	0	198.00
19/06/2015	R208 On 05-November-15			Bond Future	8.15	94.7420	8.1536	94.7420	0.00
19/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2179	2	2179	2	0.00
19/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	705	1	705	1	0.00
19/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	718	1	718	1	0.00
19/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	691	1	691	1	0.00
19/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	842	1	842	1	2,200.00
19/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2391	2	2391	2	0.00
19/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2363	2	2363	2	0.00

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19/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2420	2	2420	2	0.00
19/06/2015	R208 On 04-February-16			Bond Future	8.23	96.3524	8.2267	96.3524	0.00
19/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	917	1	917	1	0.00
19/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	904	1	904	1	0.00
19/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	931	1	931	1	0.00
19/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2860	3	2860	3	0.00
19/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2833	3	2833	3	0.00
19/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2806	3	2806	3	0.00
19/06/2015	R209 On 06-August-15			Bond Future	8.93	77.2734	8.9261	77.2734	28,177.00
19/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	6898	7	6898	7	0.00
19/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	1912	2	1912	2	0.00
19/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	1953	2	1953	2	0.00
19/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	1871	2	1871	2	0.00
19/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1358	1	1358	1	0.00
19/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	83	0	83	0	2,914.00
19/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1326	1	1326	1	0.00
19/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1392	1	1392	1	0.00
19/06/2015	R209 On 05-November-15			Bond Future	8.98	75.3606	8.9845	75.3606	29.00
19/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	3878	4	3878	4	0.00
19/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	476	0	476	0	0.00
19/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	498	1	498	1	0.00
19/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	487	0	487	0	0.00
19/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8396	8	8396	8	0.00
19/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1941	2	1941	2	900.00
19/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8472	8	8472	8	0.00
19/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8321	8	8321	8	0.00
19/06/2015	R209 On 04-February-16			Bond Future	9.04	76.6417	9.0363	76.6417	0.00
19/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2672	3	2672	3	0.00
19/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2703	3	2703	3	0.00
19/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2734	3	2734	3	0.00
19/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4858	5	4858	5	0.00
19/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4812	5	4812	5	0.00
19/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4904	5	4904	5	0.00
19/06/2015	R210 On 06-August-15			Bond Future	178.27	178.2096	178.2728	178.2096	1,227.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	737	1	737	1	0.00
19/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	727	1	727	1	0.00
19/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	717	1	717	1	0.00
19/06/2015	R210 On 05-November-15			Bond Future	178.98	178.9250	178.9840	178.9250	0.00
19/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3016	3	3016	3	0.00
19/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3026	3	3026	3	0.00
19/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3006	3	3006	3	0.00
19/06/2015	R211 On 06-August-15			Bond Future	133.87	133.9461	133.8736	133.9461	1,120.00
19/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1126	1	1126	1	0.00
19/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1136	1	1136	1	0.00
19/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1116	1	1116	1	0.00
19/06/2015	R211 On 05-November-15			Bond Future	136.01	136.0863	136.0088	136.0863	0.00
19/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	1019	1	1019	1	0.00
19/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	1009	1	1009	1	0.00
19/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	999	1	999	1	0.00
19/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
19/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
19/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
19/06/2015	R212 On 06-August-15			Bond Future	138.38	138.3755	138.3832	138.3755	1,109.00
19/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2607	3	2607	3	0.00
19/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2617	3	2617	3	0.00
19/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2627	3	2627	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
19/06/2015	R212 On 05-November-15			Bond Future	140.59	140.5865	140.5902	140.5865	0.00
19/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5410	5	5410	5	0.00
19/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5420	5	5420	5	0.00
19/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5400	5	5400	5	0.00
19/06/2015	R213 On 06-August-15			Bond Future	8.82	87.9262	8.8191	87.9262	17,330.00
19/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	637	1	637	1	0.00
19/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	658	1	658	1	0.00
19/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	679	1	679	1	0.00
19/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3084	3	3084	3	0.00
19/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	3027	3	3027	3	0.00
19/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3141	3	3141	3	0.00
19/06/2015	R213 On 05-November-15			Bond Future	8.88	85.7875	8.8844	85.7875	0.00
19/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	323	0	323	0	0.00
19/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	339	0	339	0	0.00
19/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	331	0	331	0	0.00
19/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9358	9	9358	9	0.00
19/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9204	9	9204	9	0.00
19/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9281	9	9281	9	0.00
19/06/2015	R213 On 04-February-16			Bond Future	8.94	87.2456	8.9445	87.2456	0.00
19/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	2886	3	2886	3	0.00
19/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	2919	3	2919	3	0.00
19/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	2855	3	2855	3	0.00
19/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4312	4	4312	4	0.00
19/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4270	4	4270	4	0.00
19/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4355	4	4355	4	0.00
19/06/2015	R214 On 06-August-15			Bond Future	8.96	78.4152	8.9646	78.4152	22,215.00
19/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	976	1	976	1	0.00
19/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1004	1	1004	1	0.00
19/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1032	1	1032	1	0.00
19/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2795	3	2795	3	0.00
19/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2740	3	2740	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
19/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2686	3	2686	3	0.00
19/06/2015	R214 On 05-November-15			Bond Future	9.02	76.3777	9.0222	76.3777	0.00
19/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	487	1	487	1	0.00
19/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	475	0	475	0	0.00
19/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	464	0	464	0	0.00
19/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9345	9	9345	9	0.00
19/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9262	9	9262	9	0.00
19/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9179	9	9179	9	0.00
19/06/2015	R214 On 04-February-16			Bond Future	9.08	77.6758	9.0753	77.6758	4,320.00
19/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	969	1	969	1	0.00
19/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	985	1	985	1	0.00
19/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	953	1	953	1	0.00
19/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	10076	10	10076	10	0.00
19/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10153	10	10153	10	0.00
19/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10232	10	10232	10	0.00
19/06/2015	R248 On 06-August-15			Bond Future	9.02	101.1304	9.0204	101.1304	37,183.00
19/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2828	3	2828	3	0.00
19/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2936	3	2936	3	0.00
19/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2721	3	2721	3	0.00
19/06/2015	R248 On 05-November-15			Bond Future	9.08	98.3169	9.0796	98.3169	0.00
19/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	12182	12	12182	12	0.00
19/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	12058	12	12058	12	0.00
19/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11935	12	11935	12	0.00
19/06/2015	R248 On 04-February-16			Bond Future	9.13	99.9879	9.1343	99.9879	0.00
19/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
19/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	1355	1	1355	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
19/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	1253	1	1253	1	0.00
19/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1457	1	1457	1	0.00