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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/06/2015 TO: 17/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	2025 On 06-August-15			Bond Future	120.07	119.8892	120.0705	119.8892	38.00
17/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	930	1	1	1	0.00
17/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	940	1	1	1	0.00
17/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	920	1	1	1	0.00
17/06/2015	2025 On 05-November-15			Bond Future	121.99	121.8092	121.9890	121.8092	0.00
17/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	1001	1	1	1	0.00
17/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	1011	1	1	1	0.00
17/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1021	1	1	1	0.00
17/06/2015	2030 On 06-August-15			Bond Future	8.88	93.4867	93.1950	93.4867	9,953.00
17/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	9213	9	9	9	0.00
17/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	9126	9	9	9	0.00
17/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	9301	9	9	9	0.00
17/06/2015	2030 On 05-November-15			Bond Future	8.94	94.9847	94.6846	94.9847	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
17/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	3430	3	3	3	0.00
17/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	3351	3	3	3	0.00
17/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	3510	3	4	3	0.00
17/06/2015	2032 On 06-August-15			Bond Future	8.97	97.1627	96.8498	97.1627	1,678.00
17/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	3949	4	4	4	0.00
17/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	4036	4	4	4	0.00
17/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	3862	4	4	4	0.00
17/06/2015	2032 On 05-November-15			Bond Future	9.04	94.5640	94.2426	94.5640	0.00
17/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	8928	9	9	9	0.00
17/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	9020	9	9	9	0.00
17/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	8837	9	9	9	0.00
17/06/2015	2032 On 04-February-16			Bond Future	9.10	96.1736	95.8460	96.1736	0.00
17/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	3331	3	3	3	0.00
17/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	3248	3	3	3	0.00
17/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	3164	3	3	3	0.00
17/06/2015	2037 On 06-August-15			Bond Future	9.05	95.4244	95.1252	95.4244	40,148.00
17/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	2744	2	3	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
17/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	2838	3	3	3	0.00
17/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	2650	2	3	2	0.00
17/06/2015	2037 On 05-November-15			Bond Future	9.11	96.9533	96.6458	96.9533	0.00
17/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	10757	10	11	10	0.00
17/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	10862	11	11	11	0.00
17/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	10652	10	11	10	0.00
17/06/2015	2037 On 04-February-16			Bond Future	9.17	94.3457	94.0322	94.3457	0.00
17/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	3791	3	4	3	0.00
17/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	3884	4	4	4	0.00
17/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	3697	3	4	3	0.00
17/06/2015	2038 On 06-August-15			Bond Future	124.55	124.4180	124.5536	124.4180	3,627.00
17/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	3446	4	3	4	0.00
17/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	3456	4	3	4	0.00
17/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	3436	4	3	4	0.00
17/06/2015	2038 On 05-November-15			Bond Future	126.54	126.4105	126.5437	126.4105	0.00
17/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	7456	8	7	8	0.00
17/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	7466	8	7	8	0.00
17/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	7446	8	7	8	0.00
17/06/2015	2044 On 06-August-15			Bond Future	9.11	97.0101	96.6836	97.0101	12,841.00
17/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	3700	3	4	3	0.00
17/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	3492	3	3	3	0.00
17/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	3596	3	4	3	0.00
17/06/2015	2044 On 05-November-15			Bond Future	9.17	98.5645	98.2292	98.5645	0.00
17/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	9616	9	10	9	0.00
17/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	9502	9	10	9	0.00
17/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	9730	9	10	9	0.00
17/06/2015	2044 On 04-February-16			Bond Future	9.22	95.8590	95.5174	95.8590	0.00
17/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	2054	2	2	2	0.00
17/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	2253	2	2	2	0.00
17/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	2153	2	2	2	0.00
17/06/2015	2046 On 06-August-15			Bond Future	122.79	122.6587	122.7922	122.6587	5,722.00
17/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	6198	6	6	6	0.00
17/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	6208	6	6	6	0.00
17/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	6218	6	6	6	0.00
17/06/2015	2046 On 05-November-15			Bond Future	123.35	123.2165	123.3477	123.2165	0.00
17/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9652	10	10	10	0.00
17/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9642	10	10	10	0.00
17/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9662	10	10	10	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
17/06/2015	2050 On 06-August-15			Bond Future	132.33	132.1809	132.3304	132.1809	3,821.00
17/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4660	5	5	5	0.00
17/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4680	5	5	5	0.00
17/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4670	5	5	5	0.00
17/06/2015	2050 On 05-November-15			Bond Future	134.44	134.2973	134.4444	134.2973	0.00
17/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10566	11	11	11	0.00
17/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10556	11	11	11	0.00
17/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10546	11	11	11	0.00
17/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	AL37 On 06-August-15			Index Future	453.57	454.4540	453.5690	454.4540	124.00
17/06/2015	AL37 On 05-November-15			Index Future	460.89	461.8050	460.8920	461.8050	0.00
17/06/2015	AL7T On 06-August-15			Index Future	531.84	533.4740	531.8360	533.4740	3.00
17/06/2015	AL7T On 05-November-15			Index Future	540.42	542.1030	540.4220	542.1030	0.00
17/06/2015	ALBI On 06-August-15			Index Future	486.52	487.8650	486.5160	487.8650	509.00
17/06/2015	ALBI On 05-November-15			Index Future	494.37	495.7560	494.3700	495.7560	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2015	ALBI On 04-February-16			Index Future	502.77	504.1850	502.7730	504.1850	0.00
17/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2015	EL28 On 06-August-15			Bond Future	124.78	124.6462	124.7830	124.6462	0.00
17/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	217	0	0	0	0.00
17/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	207	0	0	0	0.00
17/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	227	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
17/06/2015	EL28 On 05-November-15			Bond Future	125.23	125.0940	125.2286	125.0940	0.00
17/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1771	2	2	2	0.00
17/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1781	2	2	2	0.00
17/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1761	2	2	2	0.00
17/06/2015	ES33 On 06-August-15			Bond Future	9.97	82.7675	82.5059	82.7675	6,396.00
17/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
17/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
17/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
17/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2747	2	3	2	0.00
17/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	2600	2	3	2	0.00
17/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	2673	2	3	2	0.00
17/06/2015	ES33 On 05-November-15			Bond Future	10.07	80.3060	80.0374	80.3060	0.00
17/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7896	8	8	8	0.00
17/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7817	8	8	8	0.00
17/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7975	8	8	8	0.00
17/06/2015	ES33 On 04-February-16			Bond Future	10.16	81.6729	81.3991	81.6729	0.00
17/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1036	1	1	1	0.00
17/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1105	1	1	1	0.00
17/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1175	1	1	1	0.00
17/06/2015	GOVI On 06-August-15			GOVI	483.19	484.5020	483.1850	484.5020	462.00
17/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
17/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
17/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	168150	15	17	15	0.00
17/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	168250	16	17	16	0.00
17/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	168050	15	17	15	0.00
17/06/2015	GOVI On 05-November-15			GOVI	490.99	492.3390	490.9860	492.3390	27.00
17/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
17/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
17/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
17/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	390140	38	39	38	0.00
17/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	390040	38	39	38	0.00
17/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	390240	38	39	38	0.00
17/06/2015	GOVI On 04-February-16			GOVI	499.33	500.7090	499.3320	500.7090	0.00
17/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
17/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
17/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
17/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	126580	11	13	11	0.00
17/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	126780	11	13	11	0.00
17/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	126680	11	13	11	0.00
17/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/06/2015	IGOV On 06-August-15			Index Future	227.23	227.0600	227.2280	227.0600	1,080.00
17/06/2015	IGOV On 05-November-15			Index Future	230.90	230.7320	230.8960	230.7320	17.00
17/06/2015	IGOV On 04-February-16			Index Future	234.82	234.6550	234.8210	234.6550	0.00
17/06/2015	ILBI On 06-August-15			Index Future	617.13	616.5650	617.1330	616.5650	159.00
17/06/2015	ILBI On 05-November-15			Index Future	627.25	626.6750	627.2450	626.6750	0.00
17/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	0.00
17/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	0.00
17/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
17/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5900	93.5900	93.5900	0.00
17/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.57	93.4300	93.4300	93.4300	0.00
17/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	0.00
17/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.96	93.0400	93.0400	93.0400	2,000.00
17/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
17/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.28	92.7200	92.7200	92.7200	0.00
17/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
17/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
17/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.76	92.2400	92.2400	92.2400	0.00
17/06/2015	R023 On 06-August-15			Bond Future	8.36	100.3508	100.0894	100.3508	20,973.00
17/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	795	1	1	1	0.00
17/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	3853	4	4	4	0.00
17/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	818	1	1	1	0.00
17/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	841	1	1	1	0.00
17/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1459	1	1	1	0.00
17/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1395	1	1	1	0.00
17/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1427	1	1	1	0.00
17/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	125	0	0	0	911.00
17/06/2015	R023 On 05-November-15			Bond Future	8.45	98.0345	97.7654	98.0345	0.00
17/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	869	1	1	1	0.00
17/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	902	1	1	1	0.00
17/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	885	1	1	1	0.00
17/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	3259	3	3	3	0.00
17/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	3221	3	3	3	0.00
17/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	3296	3	3	3	0.00
17/06/2015	R023 On 04-February-16			Bond Future	8.52	99.7027	99.4283	99.7027	0.00
17/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1211	1	1	1	0.00
17/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1177	1	1	1	0.00
17/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1194	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3935	4	4	4	0.00
17/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3899	4	4	4	0.00
17/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3864	4	4	4	0.00
17/06/2015	R186 On 06-August-15			Bond Future	8.51	116.1993	115.8163	116.1993	39,708.00
17/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	1628	2	2	2	0.00
17/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	75	0	0	0	75.00
17/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	122	0	0	0	1,000.00
17/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1104	1	1	1	20.00
17/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	338	0	0	0	0.00
17/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	191	0	0	0	20.00
17/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	352	0	0	0	0.00
17/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	365	0	0	0	0.00
17/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	2430	3	2	3	0.00
17/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	3623	4	4	4	0.00
17/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	1476	2	1	2	0.00
17/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	1833	2	2	2	0.00
17/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	1439	2	1	2	0.00
17/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	423	1	0	1	75.00
17/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	7104	7	7	7	0.00
17/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1670	2	2	2	5,229.00
17/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	6300	6	6	6	0.00
17/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1876	2	2	2	4,229.00
17/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	4505	4	5	4	0.00
17/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	4094	4	4	4	0.00
17/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	5525	5	6	5	0.00
17/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	4366	4	4	4	0.00
17/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	2338	2	2	2	0.00
17/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	1062	1	1	1	20.00
17/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1834	2	2	2	75.00
17/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	4435	4	4	4	0.00
17/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	567	1	1	1	5,350.00
17/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1481	1	1	1	4,229.00
17/06/2015	R186 On 05-November-15			Bond Future	8.58	118.0600	117.6667	118.0600	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
17/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	1663	2	2	2	0.00
17/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2325	3	2	3	0.00
17/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	1607	2	2	2	0.00
17/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	1720	2	2	2	0.00
17/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	1691	2	2	2	0.00
17/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	3969	4	4	4	0.00
17/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	4699	5	5	5	0.00
17/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	1992	2	2	2	169.00
17/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	610	1	1	1	169.00
17/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	3302	3	3	3	6,248.00
17/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	7407	7	7	7	0.00
17/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	4401	4	4	4	1,090.00
17/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	4297	4	4	4	0.00
17/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3754	4	4	4	9,370.00
17/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	4195	4	4	4	0.00
17/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1878	2	2	2	169.00
17/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	4245	4	4	4	8,690.00
17/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1487	1	1	1	2,600.00
17/06/2015	R186 On 04-February-16			Bond Future	8.64	114.7700	114.3692	114.7700	5,512.00
17/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	642	1	1	1	0.00
17/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	630	1	1	1	0.00
17/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	619	1	1	1	0.00
17/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	9700	9	10	9	0.00
17/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	9629	9	10	9	0.00
17/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	9773	9	10	9	0.00
17/06/2015	R186 On 05-May-16			Bond Future	8.69	116.8182	116.4082	116.8182	0.00
17/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	2915	3	3	3	0.00
17/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	2946	3	3	3	0.00
17/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	2885	3	3	3	0.00
17/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1108	1	1	1	0.00
17/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	5599	5	6	5	0.00
17/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	5507	5	6	5	0.00
17/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9926	10	10	10	0.00
17/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	5552	5	6	5	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
17/06/2015	R197 On 06-August-15			Bond Future	287.89	287.5816	287.8863	287.5816	997.00
17/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	114	0	0	0	0.00
17/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	124	0	0	0	0.00
17/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	104	0	0	0	0.00
17/06/2015	R197 On 05-November-15			Bond Future	292.49	292.1865	292.4857	292.1865	0.00
17/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	2504	3	3	3	0.00
17/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	2524	3	3	3	0.00
17/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	2514	3	3	3	0.00
17/06/2015	R202 On 06-August-15			Bond Future	235.77	235.5195	235.7713	235.5195	53,356.00
17/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	4219	4	4	4	0.00
17/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	4229	4	4	4	0.00
17/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	4239	4	4	4	0.00
17/06/2015	R202 On 05-November-15			Bond Future	239.54	239.2909	239.5380	239.2909	0.00
17/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	6452	7	6	7	0.00
17/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	6472	7	6	7	0.00
17/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	6462	7	6	7	0.00
17/06/2015	R203 On 06-August-15			Bond Future	7.50	104.8863	104.7820	104.8863	17,933.00
17/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	21	0	0	0	0.00
17/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	794	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	23	0	0	0	0.00
17/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	22	0	0	0	0.00
17/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1475	1	1	1	0.00
17/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1493	1	1	1	0.00
17/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	140	0	0	0	5,000.00
17/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1456	1	1	1	0.00
17/06/2015	R203 On 05-November-15			Bond Future	7.64	102.4004	102.2907	102.4004	0.00
17/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	6	0	0	0	0.00
17/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	7	0	0	0	0.00
17/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	7	0	0	0	0.00
17/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2850	3	3	3	0.00
17/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2832	3	3	3	0.00
17/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2867	3	3	3	0.00
17/06/2015	R203 On 04-February-16			Bond Future	7.77	104.1431	104.0307	104.1431	0.00
17/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	222	0	0	0	0.00
17/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	231	0	0	0	0.00
17/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	227	0	0	0	0.00
17/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	1009	1	1	1	0.00
17/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	988	1	1	1	0.00
17/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	998	1	1	1	0.00
17/06/2015	R204 On 06-August-15			Bond Future	7.83	101.7866	101.6155	101.7866	21,429.00
17/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	1760	2	2	2	0.00
17/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	433	1	0	1	0.00
17/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	459	1	0	1	0.00
17/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	446	1	0	1	0.00
17/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	86	0	0	0	699.00
17/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	678	1	1	1	0.00
17/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	695	1	1	1	0.00
17/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	662	1	1	1	0.00
17/06/2015	R204 On 05-November-15			Bond Future	7.95	103.4164	103.2390	103.4164	0.00
17/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	12	0	0	0	0.00
17/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	13	0	0	0	0.00
17/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	12	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
17/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4718	5	5	5	0.00
17/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4747	5	5	5	0.00
17/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4775	5	5	5	0.00
17/06/2015	R204 On 04-February-16			Bond Future	8.05	101.1388	100.9576	101.1388	0.00
17/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	440	0	0	0	0.00
17/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	433	0	0	0	0.00
17/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	425	0	0	0	0.00
17/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1821	2	2	2	0.00
17/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1803	2	2	2	0.00
17/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1839	2	2	2	0.00
17/06/2015	R207 On 06-August-15			Bond Future	8.04	97.8115	97.6392	97.8115	38,758.00
17/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	286	0	0	0	0.00
17/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	307	0	0	0	0.00
17/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	296	0	0	0	0.00
17/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	95	0	0	0	70.00
17/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1383	1	1	1	0.00
17/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	2220	2	2	2	0.00
17/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1331	1	1	1	0.00
17/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1357	1	1	1	0.00
17/06/2015	R207 On 05-November-15			Bond Future	8.14	99.3782	99.1995	99.3782	0.00
17/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	579	1	1	1	0.00
17/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	602	1	1	1	0.00
17/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	590	1	1	1	0.00
17/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	352	0	0	0	19.00
17/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	300	0	0	0	53.00
17/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1967	2	2	2	0.00
17/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1943	2	2	2	0.00
17/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2579	2	3	2	0.00
17/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1920	2	2	2	0.00
17/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2773	3	3	3	0.00
17/06/2015	R207 On 04-February-16			Bond Future	8.23	97.4270	97.2446	97.4270	0.00
17/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	288	0	0	0	43.00
17/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	437	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
17/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	453	1	0	1	0.00
17/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	445	0	0	0	19.00
17/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2852	3	3	3	0.00
17/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2827	3	3	3	0.00
17/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2878	3	3	3	0.00
17/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3466	3	3	3	0.00
17/06/2015	R207 On 05-May-16			Bond Future	8.31	99.1658	98.9784	99.1658	0.00
17/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	992	1	1	1	0.00
17/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	968	1	1	1	0.00
17/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	678	1	1	1	43.00
17/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	980	1	1	1	0.00
17/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2409	2	2	2	0.00
17/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2390	2	2	2	0.00
17/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	3015	3	3	3	0.00
17/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2429	2	2	2	0.00
17/06/2015	R208 On 06-August-15			Bond Future	8.17	96.3803	96.1519	96.3803	38,528.00
17/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	536	1	1	1	0.00
17/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	520	1	1	1	0.00
17/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	552	1	1	1	0.00
17/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	2955	3	3	3	0.00
17/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	1261	1	1	1	0.00
17/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	1234	1	1	1	0.00
17/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	1288	1	1	1	0.00
17/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	99	0	0	0	198.00
17/06/2015	R208 On 05-November-15			Bond Future	8.26	94.5245	94.2889	94.5245	0.00
17/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	1916	2	2	2	0.00
17/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	584	1	1	1	0.00
17/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	596	1	1	1	0.00
17/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	572	1	1	1	0.00
17/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	1011	1	1	1	2,200.00
17/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2703	3	3	3	0.00
17/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2672	3	3	3	0.00
17/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2733	3	3	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
17/06/2015	R208 On 04-February-16			Bond Future	8.34	96.1331	95.8929	96.1331	0.00
17/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	785	1	1	1	0.00
17/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	772	1	1	1	0.00
17/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	797	1	1	1	0.00
17/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	3168	3	3	3	0.00
17/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	3139	3	3	3	0.00
17/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	3111	3	3	3	0.00
17/06/2015	R209 On 06-August-15			Bond Future	9.00	76.9465	76.6598	76.9465	28,177.00
17/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	6358	7	6	7	0.00
17/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	1633	2	2	2	0.00
17/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	1671	2	2	2	0.00
17/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	1597	2	2	2	0.00
17/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1661	2	2	2	0.00
17/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	124	0	0	0	2,914.00
17/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1624	2	2	2	0.00
17/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1699	2	2	2	0.00
17/06/2015	R209 On 05-November-15			Bond Future	9.06	75.0312	74.7372	75.0312	22.00
17/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	3538	4	4	4	0.00
17/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	408	0	0	0	0.00
17/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	427	0	0	0	0.00
17/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	417	0	0	0	0.00
17/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8914	9	9	9	0.00
17/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	2189	2	2	2	900.00
17/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8992	9	9	9	0.00
17/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8838	9	9	9	0.00
17/06/2015	R209 On 04-February-16			Bond Future	9.12	76.3082	76.0087	76.3082	0.00
17/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2439	3	2	3	0.00
17/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2468	3	2	3	0.00
17/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2497	3	2	3	0.00
17/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	5221	5	5	5	0.00
17/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	5173	5	5	5	0.00
17/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	5269	5	5	5	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
17/06/2015	R210 On 06-August-15			Bond Future	178.15	177.9580	178.1471	177.9580	1,227.00
17/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	863	1	1	1	0.00
17/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	853	1	1	1	0.00
17/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	843	1	1	1	0.00
17/06/2015	R210 On 05-November-15			Bond Future	178.86	178.6758	178.8617	178.6758	0.00
17/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3138	3	3	3	0.00
17/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3148	3	3	3	0.00
17/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3128	3	3	3	0.00
17/06/2015	R211 On 06-August-15			Bond Future	133.93	133.8032	133.9346	133.8032	1,120.00
17/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1065	1	1	1	0.00
17/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1075	1	1	1	0.00
17/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1055	1	1	1	0.00
17/06/2015	R211 On 05-November-15			Bond Future	136.07	135.9461	136.0747	135.9461	0.00
17/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	1085	1	1	1	0.00
17/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	1075	1	1	1	0.00
17/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	1065	1	1	1	0.00
17/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
17/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
17/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
17/06/2015	R212 On 06-August-15			Bond Future	138.54	138.3885	138.5368	138.3885	1,109.00
17/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R212 On 06-August-15	141.01	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
17/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2453	3	2	3	0.00
17/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2463	3	2	3	0.00
17/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2473	3	2	3	0.00
17/06/2015	R212 On 05-November-15			Bond Future	140.75	140.6048	140.7505	140.6048	0.00
17/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5250	5	5	5	0.00
17/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5260	5	5	5	0.00
17/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5240	5	5	5	0.00
17/06/2015	R213 On 06-August-15			Bond Future	8.91	87.4871	87.2044	87.4871	17,330.00
17/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	493	1	0	1	0.00
17/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	510	1	1	1	0.00
17/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	527	1	1	1	0.00
17/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3626	3	4	3	0.00
17/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	3565	3	4	3	0.00
17/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3687	3	4	3	0.00
17/06/2015	R213 On 05-November-15			Bond Future	8.98	85.3446	85.0542	85.3446	0.00
17/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	264	0	0	0	0.00
17/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	277	0	0	0	0.00
17/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	270	0	0	0	0.00
17/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9997	10	10	10	0.00
17/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9841	10	10	10	0.00
17/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9919	10	10	10	0.00
17/06/2015	R213 On 04-February-16			Bond Future	9.04	86.7968	86.5009	86.7968	0.00
17/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	2589	3	3	3	0.00
17/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	2619	3	3	3	0.00
17/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	2559	3	3	3	0.00
17/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4724	5	5	5	0.00
17/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4680	5	5	5	0.00
17/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4769	5	5	5	0.00
17/06/2015	R214 On 06-August-15			Bond Future	9.03	78.0711	77.8078	78.0711	22,215.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	834	1	1	1	0.00
17/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	858	1	1	1	0.00
17/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	883	1	1	1	0.00
17/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	3185	3	3	3	0.00
17/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	3127	3	3	3	0.00
17/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	3070	3	3	3	0.00
17/06/2015	R214 On 05-November-15			Bond Future	9.09	76.0309	75.7606	76.0309	0.00
17/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	427	0	0	0	0.00
17/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	417	0	0	0	0.00
17/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	407	0	0	0	0.00
17/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9826	10	10	10	0.00
17/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9742	10	10	10	0.00
17/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9659	9	10	9	0.00
17/06/2015	R214 On 04-February-16			Bond Future	9.15	77.3247	77.0493	77.3247	4,320.00
17/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	877	1	1	1	0.00
17/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	892	1	1	1	0.00
17/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	863	1	1	1	0.00
17/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	10529	10	11	10	0.00
17/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10608	10	11	10	0.00
17/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10688	10	11	10	0.00
17/06/2015	R248 On 06-August-15			Bond Future	9.09	100.6882	100.3510	100.6882	37,133.00
17/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	3563	3	4	3	0.00
17/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	3671	3	4	3	0.00
17/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	3456	3	3	3	0.00
17/06/2015	R248 On 05-November-15			Bond Future	9.15	97.8712	97.5250	97.8712	0.00
17/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	12926	13	13	13	0.00
17/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	12802	12	13	12	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
17/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	12678	12	13	12	0.00
17/06/2015	R248 On 04-February-16			Bond Future	9.21	99.5365	99.1840	99.5365	0.00
17/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	2110	2	2	2	0.00
17/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	2008	2	2	2	0.00
17/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	2212	2	2	2	0.00