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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/06/2015 TO: 25/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	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
25/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	2025 On 06-August-15			Bond Future	120.83	120.7913	120.8339	120.7913	38.00
25/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	166	0	0	0	0.00
25/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	176	0	0	0	0.00
25/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	156	0	0	0	0.00
25/06/2015	2025 On 05-November-15			Bond Future	122.75	122.7111	122.7526	122.7111	0.00
25/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	237	0	0	0	0.00
25/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	247	0	0	0	0.00
25/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	257	0	0	0	0.00
25/06/2015	2030 On 06-August-15			Bond Future	8.63	94.9382	95.1442	94.9382	9,953.00
25/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	7264	7	7	7	0.00
25/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	7177	7	7	7	0.00
25/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	7352	8	7	8	0.00
25/06/2015	2030 On 05-November-15			Bond Future	8.69	96.4475	96.6555	96.4475	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
25/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	1459	2	1	2	0.00
25/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	1380	2	1	2	0.00
25/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	1539	2	2	2	0.00
25/06/2015	2032 On 06-August-15			Bond Future	8.73	98.6231	98.8428	98.6231	1,678.00
25/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	1956	2	2	2	0.00
25/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	2043	2	2	2	0.00
25/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	1869	2	2	2	0.00
25/06/2015	2032 On 05-November-15			Bond Future	8.79	96.0359	96.2577	96.0359	0.00
25/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	6913	7	7	7	0.00
25/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	7005	7	7	7	0.00
25/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	6821	7	7	7	0.00
25/06/2015	2032 On 04-February-16			Bond Future	8.85	97.6674	97.8930	97.6674	0.00
25/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	1284	2	1	2	0.00
25/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	1201	1	1	1	0.00
25/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	1117	1	1	1	0.00
25/06/2015	2037 On 06-August-15			Bond Future	8.84	96.7552	96.9975	96.7552	41,268.00
25/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	871	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
25/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	966	1	1	1	0.00
25/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	777	1	1	1	0.00
25/06/2015	2037 On 05-November-15			Bond Future	8.90	98.2935	98.5384	98.2935	0.00
25/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	8864	9	9	9	0.00
25/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	8970	9	9	9	0.00
25/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	8759	9	9	9	0.00
25/06/2015	2037 On 04-February-16			Bond Future	8.95	95.7055	95.9545	95.7055	0.00
25/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	1868	2	2	2	0.00
25/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	1962	2	2	2	0.00
25/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	1775	2	2	2	0.00
25/06/2015	2038 On 06-August-15			Bond Future	124.69	124.6466	124.6912	124.6466	3,582.00
25/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	3309	3	3	3	0.00
25/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	3319	3	3	3	0.00
25/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	3299	3	3	3	0.00
25/06/2015	2038 On 05-November-15			Bond Future	126.67	126.6276	126.6714	126.6276	0.00
25/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	7329	7	7	7	0.00
25/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	7339	7	7	7	0.00
25/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	7319	7	7	7	0.00
25/06/2015	2044 On 06-August-15			Bond Future	8.90	98.5075	98.7718	98.5075	13,051.00
25/06/2015	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
25/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	1612	2	2	2	0.00
25/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	1404	2	1	2	0.00
25/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	1508	2	2	2	0.00
25/06/2015	2044 On 05-November-15			Bond Future	8.95	100.0736	100.3409	100.0736	0.00
25/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	7504	8	8	8	0.00
25/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	7391	8	7	8	0.00
25/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	7618	8	8	8	0.00
25/06/2015	2044 On 04-February-16			Bond Future	9.00	97.3906	97.6624	97.3906	0.00
25/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	91	0	0	0	0.00
25/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
25/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	108	0	0	0	0.00
25/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	8	0	0	0	0.00
25/06/2015	2046 On 06-August-15			Bond Future	123.15	123.1030	123.1473	123.1030	5,722.00
25/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	5843	6	6	6	0.00
25/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	5853	6	6	6	0.00
25/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	5863	6	6	6	0.00
25/06/2015	2046 On 05-November-15			Bond Future	123.70	123.6534	123.6965	123.6534	0.00
25/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9304	9	9	9	0.00
25/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9294	9	9	9	0.00
25/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9314	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2015	2050 On 06-August-15			Bond Future	132.87	132.8259	132.8734	132.8259	3,821.00
25/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4117	4	4	4	0.00
25/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4137	4	4	4	0.00
25/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4127	4	4	4	0.00
25/06/2015	2050 On 05-November-15			Bond Future	134.98	134.9365	134.9829	134.9365	0.00
25/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10027	10	10	10	0.00
25/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10017	10	10	10	0.00
25/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10007	10	10	10	0.00
25/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	AL37 On 06-August-15			Index Future	457.93	457.3620	457.9290	457.3620	124.00
25/06/2015	AL37 On 05-November-15			Index Future	465.28	464.7070	465.2770	464.7070	0.00
25/06/2015	AL7T On 06-August-15			Index Future	541.50	539.9430	541.4960	539.9430	3.00
25/06/2015	AL7T On 05-November-15			Index Future	550.18	548.6140	550.1840	548.6140	0.00
25/06/2015	ALBI On 06-August-15			Index Future	494.46	493.4060	494.4610	493.4060	508.00
25/06/2015	ALBI On 05-November-15			Index Future	502.40	501.3300	502.3950	501.3300	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
25/06/2015	ALBI On 04-February-16			Index Future	510.92	509.8390	510.9220	509.8390	0.00
25/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	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
25/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2015	EL28 On 06-August-15			Bond Future	125.01	124.5568	125.0104	124.5568	0.00
25/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	10	0	0	0	0.00
25/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	20	0	0	0	0.00
25/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
25/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
25/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2015	EL28 On 05-November-15			Bond Future	125.45	124.9882	125.4475	124.9882	0.00
25/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1553	2	2	2	0.00
25/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1563	2	2	2	0.00
25/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1543	2	2	2	0.00
25/06/2015	ES33 On 06-August-15			Bond Future	9.75	83.8912	84.0808	83.8912	6,396.00
25/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
25/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
25/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
25/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1172	1	1	1	0.00
25/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1025	1	1	1	0.00
25/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1098	1	1	1	0.00
25/06/2015	ES33 On 05-November-15			Bond Future	9.84	81.4378	81.6294	81.4378	0.00
25/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6304	6	6	6	0.00
25/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6225	6	6	6	0.00
25/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6383	7	6	7	0.00
25/06/2015	ES33 On 04-February-16			Bond Future	9.93	82.8212	83.0160	82.8212	0.00
25/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	442	0	0	0	0.00
25/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	581	0	1	0	0.00
25/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	512	0	1	0	0.00
25/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
25/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
25/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
25/06/2015	GOVI On 06-August-15			GOVI	490.86	489.8260	490.8550	489.8260	465.00
25/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
25/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
25/06/2015	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
25/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	91450	10	9	10	0.00
25/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	91550	10	9	10	0.00
25/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	91350	10	9	10	0.00
25/06/2015	GOVI On 05-November-15			GOVI	498.73	497.6920	498.7310	497.6920	27.00
25/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
25/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
25/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
25/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	312690	32	31	32	0.00
25/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	312590	32	31	32	0.00
25/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	312790	32	31	32	0.00
25/06/2015	GOVI On 04-February-16			GOVI	507.20	506.1400	507.1960	506.1400	0.00
25/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
25/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
25/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
25/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	47940	6	5	6	0.00
25/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	48140	6	5	6	0.00
25/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	48040	6	5	6	0.00
25/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/06/2015	IGOV On 06-August-15			Index Future	228.07	227.8950	228.0660	227.8950	1,080.00
25/06/2015	IGOV On 05-November-15			Index Future	231.73	231.5550	231.7260	231.5550	17.00
25/06/2015	IGOV On 04-February-16			Index Future	235.66	235.4850	235.6590	235.4850	0.00
25/06/2015	ILBI On 06-August-15			Index Future	619.37	618.9060	619.3730	618.9060	159.00
25/06/2015	ILBI On 05-November-15			Index Future	629.50	629.0240	629.4950	629.0240	0.00
25/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/06/2015	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
25/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.19	93.8400	93.8100	93.8400	0.00
25/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
25/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
25/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.49	93.4700	93.5100	93.4700	0.00
25/06/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.56	93.4000	93.4400	93.4000	500.00
25/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.67	93.3100	93.3300	93.3100	0.00
25/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.83	93.1500	93.1700	93.1500	2,000.00
25/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.94	93.0300	93.0600	93.0300	0.00
25/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.8100	92.8400	92.8100	0.00
25/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.37	92.6000	92.6300	92.6000	0.00
25/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.54	92.4300	92.4600	92.4300	0.00
25/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.66	92.3100	92.3400	92.3100	0.00
25/06/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	92.1900	92.1900	0.00
25/06/2015	R023 On 06-August-15			Bond Future	8.11	101.2676	101.4685	101.2676	20,973.00
25/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1402	1	1	1	0.00
25/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	5131	5	5	5	0.00
25/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1436	1	1	1	0.00
25/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1470	1	1	1	0.00
25/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	686	1	1	1	0.00
25/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	646	1	1	1	0.00
25/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	666	1	1	1	0.00
25/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	24	0	0	0	911.00
25/06/2015	R023 On 05-November-15			Bond Future	8.18	98.9540	99.1568	98.9540	0.00
25/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1326	1	1	1	0.00
25/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1371	1	1	1	0.00
25/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1349	1	1	1	0.00
25/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2331	2	2	2	0.00
25/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2300	2	2	2	0.00
25/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2362	2	2	2	0.00
25/06/2015	R023 On 04-February-16			Bond Future	8.25	100.6345	100.8408	100.6345	0.00
25/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1714	2	2	2	0.00
25/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1670	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1692	2	2	2	0.00
25/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3015	3	3	3	0.00
25/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	2984	3	3	3	0.00
25/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	2954	3	3	3	0.00
25/06/2015	R186 On 06-August-15			Bond Future	8.22	117.7332	118.1096	117.7332	35,822.00
25/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2901	3	3	3	0.00
25/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	193	0	0	0	75.00
25/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	302	0	0	0	1,000.00
25/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	2104	2	2	2	20.00
25/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	759	1	1	1	0.00
25/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	456	0	0	0	20.00
25/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	785	1	1	1	0.00
25/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	812	1	1	1	0.00
25/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	4005	4	4	4	0.00
25/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	5494	5	5	5	0.00
25/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2676	2	3	2	0.00
25/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	3194	3	3	3	0.00
25/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2622	2	3	2	0.00
25/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	925	1	1	1	75.00
25/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	4929	5	5	5	0.00
25/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	649	1	1	1	5,229.00
25/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	4187	5	4	5	0.00
25/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	766	1	1	1	4,229.00
25/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	2632	3	3	3	0.00
25/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	2303	3	2	3	0.00
25/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	3496	4	3	4	0.00
25/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	2520	3	3	3	0.00
25/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1045	1	1	1	0.00
25/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	345	0	0	0	20.00
25/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	741	1	1	1	75.00
25/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	2576	3	3	3	0.00
25/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	144	0	0	0	5,350.00
25/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	549	1	1	1	7,229.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2015	R186 On 05-November-15			Bond Future	8.28	119.6042	119.9849	119.6042	500.00
25/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2558	2	3	2	0.00
25/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	3439	3	3	3	0.00
25/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2481	2	2	2	0.00
25/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2635	2	3	2	0.00
25/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2596	2	3	2	0.00
25/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	5482	5	5	5	0.00
25/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	6345	6	6	6	0.00
25/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	3001	3	3	3	843.00
25/06/2015	R186 On 05-November-15	7.86	Call	Bond Future	1344	1	1	1	674.00
25/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	1040	1	1	1	169.00
25/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2097	2	2	2	6,248.00
25/06/2015	R186 On 05-November-15	7.86	Put	Bond Future	4743	5	5	5	0.00
25/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	5519	6	6	6	0.00
25/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	2957	3	3	3	1,090.00
25/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	2874	3	3	3	0.00
25/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	2445	3	2	3	9,370.00
25/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	2792	3	3	3	0.00
25/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1072	1	1	1	843.00
25/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	2832	3	3	3	8,690.00
25/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	814	1	1	1	2,600.00
25/06/2015	R186 On 04-February-16			Bond Future	8.33	116.3368	116.7240	116.3368	5,512.00
25/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	1033	1	1	1	0.00
25/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	1015	1	1	1	0.00
25/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	998	1	1	1	0.00
25/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	7731	8	8	8	0.00
25/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	7665	8	8	8	0.00
25/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	7798	8	8	8	0.00
25/06/2015	R186 On 05-May-16			Bond Future	8.37	118.4056	118.7969	118.4056	0.00
25/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3939	4	4	4	0.00
25/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3976	4	4	4	0.00
25/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3901	4	4	4	0.00
25/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1624	2	2	2	0.00
25/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4227	4	4	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
25/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4149	4	4	4	0.00
25/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	8054	8	8	8	0.00
25/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4187	4	4	4	0.00
25/06/2015	R197 On 06-August-15			Bond Future	289.00	288.8999	289.0006	288.8999	997.00
25/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	991	1	1	1	0.00
25/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	1001	1	1	1	0.00
25/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	1011	1	1	1	0.00
25/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
25/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
25/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
25/06/2015	R197 On 05-November-15			Bond Future	293.59	293.4911	293.5893	293.4911	0.00
25/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	1401	1	1	1	0.00
25/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	1421	2	1	2	0.00
25/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	1411	2	1	2	0.00
25/06/2015	R202 On 06-August-15			Bond Future	236.61	236.5260	236.6091	236.5260	53,356.00
25/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	3381	3	3	3	0.00
25/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	3391	3	3	3	0.00
25/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	3401	3	3	3	0.00
25/06/2015	R202 On 05-November-15			Bond Future	240.37	240.2847	240.3662	240.2847	0.00
25/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	5624	6	6	6	0.00
25/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	5644	6	6	6	0.00
25/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	5634	6	6	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
25/06/2015	R203 On 06-August-15			Bond Future	7.21	105.2454	105.3300	105.2454	17,933.00
25/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	58	0	0	0	0.00
25/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1236	1	1	1	0.00
25/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	63	0	0	0	0.00
25/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	60	0	0	0	0.00
25/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	965	1	1	1	0.00
25/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	981	1	1	1	0.00
25/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	34	0	0	0	5,000.00
25/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	948	1	1	1	0.00
25/06/2015	R203 On 05-November-15			Bond Future	7.32	102.7527	102.8373	102.7527	0.00
25/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	17	0	0	0	0.00
25/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	17	0	0	0	0.00
25/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	18	0	0	0	0.00
25/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2313	2	2	2	0.00
25/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2296	2	2	2	0.00
25/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2331	2	2	2	0.00
25/06/2015	R203 On 04-February-16			Bond Future	7.40	104.4980	104.5840	104.4980	0.00
25/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	402	0	0	0	0.00
25/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	415	0	0	0	0.00
25/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	409	0	0	0	0.00
25/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	635	1	1	1	0.00
25/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	619	1	1	1	0.00
25/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	627	1	1	1	0.00
25/06/2015	R204 On 06-August-15			Bond Future	7.55	102.2843	102.4253	102.2843	14,357.00
25/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2499	2	2	2	0.00
25/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	830	1	1	1	0.00
25/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	870	1	1	1	0.00
25/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	850	1	1	1	0.00
25/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	15	0	0	0	699.00
25/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	273	0	0	0	0.00
25/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	282	0	0	0	0.00
25/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	263	0	0	0	0.00
25/06/2015	R204 On 05-November-15			Bond Future	7.65	103.9097	104.0516	103.9097	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
25/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	28	0	0	0	0.00
25/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	29	0	0	0	0.00
25/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	27	0	0	0	0.00
25/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	3923	4	4	4	0.00
25/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	3950	4	4	4	0.00
25/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	3978	4	4	4	0.00
25/06/2015	R204 On 04-February-16			Bond Future	7.72	101.6372	101.7815	101.6372	0.00
25/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	706	1	1	1	0.00
25/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	695	1	1	1	0.00
25/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	684	1	1	1	0.00
25/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1259	1	1	1	0.00
25/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1244	1	1	1	0.00
25/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1274	1	1	1	0.00
25/06/2015	R207 On 06-August-15			Bond Future	7.79	98.4580	98.5560	98.4580	35,090.00
25/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	557	1	1	1	0.00
25/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	591	1	1	1	0.00
25/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	574	1	1	1	0.00
25/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	209	0	0	0	70.00
25/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	737	1	1	1	0.00
25/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1417	1	1	1	0.00
25/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	699	1	1	1	0.00
25/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	718	1	1	1	0.00
25/06/2015	R207 On 05-November-15			Bond Future	7.87	100.0230	100.1212	100.0230	0.00
25/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	901	1	1	1	0.00
25/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	932	1	1	1	0.00
25/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	916	1	1	1	0.00
25/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	579	1	1	1	19.00
25/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	502	0	1	0	53.00
25/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1367	1	1	1	0.00
25/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1348	1	1	1	0.00
25/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	1884	2	2	2	0.00
25/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1328	1	1	1	0.00
25/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2054	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2015	R207 On 04-February-16			Bond Future	7.95	98.0795	98.1794	98.0795	0.00
25/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	469	0	0	0	43.00
25/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	684	1	1	1	0.00
25/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	707	1	1	1	0.00
25/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	695	1	1	1	19.00
25/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2168	2	2	2	0.00
25/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2146	2	2	2	0.00
25/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2191	2	2	2	0.00
25/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	2712	3	3	3	0.00
25/06/2015	R207 On 05-May-16			Bond Future	8.01	99.8236	99.9230	99.8236	0.00
25/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1373	1	1	1	0.00
25/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1344	1	1	1	0.00
25/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	975	1	1	1	43.00
25/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1358	1	1	1	0.00
25/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	1843	2	2	2	0.00
25/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	1826	2	2	2	0.00
25/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2367	2	2	2	0.00
25/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	1859	2	2	2	0.00
25/06/2015	R208 On 06-August-15			Bond Future	7.91	97.1349	97.2724	97.1349	38,528.00
25/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	999	1	1	1	0.00
25/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	974	1	1	1	0.00
25/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	1025	1	1	1	0.00
25/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3996	4	4	4	0.00
25/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	604	1	1	1	0.00
25/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	586	1	1	1	0.00
25/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	622	1	1	1	0.00
25/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	20	0	0	0	198.00
25/06/2015	R208 On 05-November-15			Bond Future	7.99	95.2795	95.4178	95.2795	0.00
25/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2627	3	3	3	0.00
25/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	918	1	1	1	0.00
25/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	934	1	1	1	0.00
25/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	902	1	1	1	0.00
25/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	594	1	1	1	2,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	1908	2	2	2	0.00
25/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	1882	2	2	2	0.00
25/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	1934	2	2	2	0.00
25/06/2015	R208 On 04-February-16			Bond Future	8.05	96.8979	97.0385	96.8979	0.00
25/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	1143	1	1	1	0.00
25/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	1127	1	1	1	0.00
25/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	1159	1	1	1	0.00
25/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2376	2	2	2	0.00
25/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2352	2	2	2	0.00
25/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2327	2	2	2	0.00
25/06/2015	R209 On 06-August-15			Bond Future	8.78	78.1152	78.3148	78.1152	28,177.00
25/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7919	8	8	8	0.00
25/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	2473	2	2	2	0.00
25/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2523	2	3	2	0.00
25/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	2424	2	2	2	0.00
25/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	845	1	1	1	0.00
25/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	29	0	0	0	2,914.00
25/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	821	1	1	1	0.00
25/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	871	1	1	1	0.00
25/06/2015	R209 On 05-November-15			Bond Future	8.84	76.2093	76.4110	76.2093	29.00
25/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	4526	4	5	4	0.00
25/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	607	1	1	1	0.00
25/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	634	1	1	1	0.00
25/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	620	1	1	1	0.00
25/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	7443	8	7	8	0.00
25/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1503	2	2	2	900.00
25/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	7517	8	8	8	0.00
25/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	7371	8	7	8	0.00
25/06/2015	R209 On 04-February-16			Bond Future	8.89	77.5039	77.7091	77.5039	0.00
25/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	3112	3	3	3	0.00
25/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	3146	3	3	3	0.00
25/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	3181	3	3	3	0.00
25/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4199	4	4	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
25/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4156	4	4	4	0.00
25/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4241	4	4	4	0.00
25/06/2015	R210 On 06-August-15			Bond Future	179.23	178.5876	179.2342	178.5876	1,227.00
25/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	244	0	0	0	0.00
25/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	224	0	0	0	0.00
25/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	234	0	0	0	0.00
25/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
25/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
25/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
25/06/2015	R210 On 05-November-15			Bond Future	179.95	179.2942	179.9486	179.2942	0.00
25/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	2051	3	2	3	0.00
25/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	2061	3	2	3	0.00
25/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	2041	3	2	3	0.00
25/06/2015	R211 On 06-August-15			Bond Future	134.14	134.0932	134.1367	134.0932	1,120.00
25/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	863	1	1	1	0.00
25/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	873	1	1	1	0.00
25/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	853	1	1	1	0.00
25/06/2015	R211 On 05-November-15			Bond Future	136.27	136.2244	136.2668	136.2244	0.00
25/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	1277	1	1	1	0.00
25/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	1267	1	1	1	0.00
25/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	1257	1	1	1	0.00
25/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
25/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
25/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
25/06/2015	R212 On 06-August-15			Bond Future	138.85	138.7982	138.8471	138.7982	1,109.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2143	2	2	2	0.00
25/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2153	2	2	2	0.00
25/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2163	2	2	2	0.00
25/06/2015	R212 On 05-November-15			Bond Future	141.05	141.0042	141.0520	141.0042	0.00
25/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	4948	5	5	5	0.00
25/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	4958	5	5	5	0.00
25/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	4938	5	5	5	0.00
25/06/2015	R213 On 06-August-15			Bond Future	8.66	88.8770	89.0749	88.8770	17,330.00
25/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	928	1	1	1	0.00
25/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	957	1	1	1	0.00
25/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	986	1	1	1	0.00
25/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	2202	2	2	2	0.00
25/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	2153	2	2	2	0.00
25/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	2252	2	2	2	0.00
25/06/2015	R213 On 05-November-15			Bond Future	8.72	86.7461	86.9460	86.7461	0.00
25/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	430	0	0	0	0.00
25/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	451	0	0	0	0.00
25/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	440	0	0	0	0.00
25/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	8271	8	8	8	0.00
25/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	8122	8	8	8	0.00
25/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	8197	8	8	8	0.00
25/06/2015	R213 On 04-February-16			Bond Future	8.78	88.2193	88.4225	88.2193	0.00
25/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	3407	3	3	3	0.00
25/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3443	3	3	3	0.00
25/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	3371	3	3	3	0.00
25/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	3620	4	4	4	0.00
25/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	3582	4	4	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
25/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	3658	4	4	4	0.00
25/06/2015	R214 On 06-August-15			Bond Future	8.82	79.2625	79.4734	79.2625	22,215.00
25/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1312	1	1	1	0.00
25/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1348	1	1	1	0.00
25/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1385	1	1	1	0.00
25/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	1998	2	2	2	0.00
25/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	1951	2	2	2	0.00
25/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	1905	2	2	2	0.00
25/06/2015	R214 On 05-November-15			Bond Future	8.88	77.2319	77.4451	77.2319	0.00
25/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	620	1	1	1	0.00
25/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	606	1	1	1	0.00
25/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	592	1	1	1	0.00
25/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	8327	9	8	9	0.00
25/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	8247	8	8	8	0.00
25/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	8167	8	8	8	0.00
25/06/2015	R214 On 04-February-16			Bond Future	8.93	78.5436	78.7603	78.5436	4,320.00
25/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	1173	1	1	1	0.00
25/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1192	1	1	1	0.00
25/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	1155	1	1	1	0.00
25/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9118	9	9	9	0.00
25/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	9193	9	9	9	0.00
25/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	9269	9	9	9	0.00
25/06/2015	R248 On 06-August-15			Bond Future	8.88	102.2198	102.4910	102.2198	38,733.00
25/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	1423	2	1	2	0.00
25/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	1531	2	2	2	0.00
25/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	1316	2	1	2	0.00
25/06/2015	R248 On 05-November-15			Bond Future	8.94	99.4151	99.6894	99.4151	0.00
25/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R248 On 05-November-15	8.01	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
25/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	10761	11	11	11	0.00
25/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	10638	11	11	11	0.00
25/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	10514	11	11	11	0.00
25/06/2015	R248 On 04-February-16			Bond Future	8.99	101.1036	101.3825	101.1036	0.00
25/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	190	0	0	0	0.00
25/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	88	0	0	0	0.00
25/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
25/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
25/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	14	0	0	0	0.00