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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/06/2015 TO: 15/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	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
15/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	2025 On 06-August-15			Bond Future	119.89	119.6369	119.8892	119.6369	38.00
15/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	1111	1	1	1	0.00
15/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	1121	1	1	1	0.00
15/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	1101	1	1	1	0.00
15/06/2015	2025 On 05-November-15			Bond Future	121.81	121.5553	121.8092	121.5553	0.00
15/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	1181	1	1	1	0.00
15/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	1191	1	1	1	0.00
15/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1201	1	1	1	0.00
15/06/2015	2030 On 06-August-15			Bond Future	8.84	93.9523	93.4867	93.9523	9,953.00
15/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8922	8	9	8	0.00
15/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8834	8	9	8	0.00
15/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	9009	9	9	9	0.00
15/06/2015	2030 On 05-November-15			Bond Future	8.90	95.4595	94.9847	95.4595	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
15/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	3130	3	3	3	0.00
15/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	3051	3	3	3	0.00
15/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	3210	3	3	3	0.00
15/06/2015	2032 On 06-August-15			Bond Future	8.93	97.6600	97.1627	97.6600	1,579.00
15/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	3636	3	4	3	0.00
15/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3723	3	4	3	0.00
15/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	3549	3	4	3	0.00
15/06/2015	2032 On 05-November-15			Bond Future	9.00	95.0713	94.5640	95.0713	0.00
15/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	8607	8	9	8	0.00
15/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	8699	8	9	8	0.00
15/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	8515	8	9	8	0.00
15/06/2015	2032 On 04-February-16			Bond Future	9.06	96.6889	96.1736	96.6889	0.00
15/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	3004	2	3	2	0.00
15/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2920	2	3	2	0.00
15/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2837	2	3	2	0.00
15/06/2015	2037 On 06-August-15			Bond Future	9.01	95.9267	95.4244	95.9267	40,148.00
15/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	2445	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
15/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	2539	2	3	2	0.00
15/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	2350	2	2	2	0.00
15/06/2015	2037 On 05-November-15			Bond Future	9.08	97.4657	96.9533	97.4657	0.00
15/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	10449	10	10	10	0.00
15/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	10555	10	11	10	0.00
15/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	10344	10	10	10	0.00
15/06/2015	2037 On 04-February-16			Bond Future	9.13	94.8661	94.3457	94.8661	0.00
15/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	3477	3	3	3	0.00
15/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	3571	3	4	3	0.00
15/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	3384	3	3	3	0.00
15/06/2015	2038 On 06-August-15			Bond Future	124.42	124.3730	124.4180	124.3730	3,627.00
15/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	3582	4	4	4	0.00
15/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	3592	4	4	4	0.00
15/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	3572	4	4	4	0.00
15/06/2015	2038 On 05-November-15			Bond Future	126.41	126.3674	126.4105	126.3674	0.00
15/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	7590	8	8	8	0.00
15/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	7600	8	8	8	0.00
15/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	7580	8	8	8	0.00
15/06/2015	2044 On 06-August-15			Bond Future	9.07	97.5064	97.0101	97.5064	12,415.00
15/06/2015	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
15/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	3374	3	3	3	0.00
15/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	3165	3	3	3	0.00
15/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	3270	3	3	3	0.00
15/06/2015	2044 On 05-November-15			Bond Future	9.13	99.0708	98.5645	99.0708	0.00
15/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	9281	9	9	9	0.00
15/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	9167	9	9	9	0.00
15/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	9395	9	9	9	0.00
15/06/2015	2044 On 04-February-16			Bond Future	9.19	96.3734	95.8590	96.3734	0.00
15/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1712	1	2	1	0.00
15/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1911	1	2	1	0.00
15/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1812	1	2	1	0.00
15/06/2015	2046 On 06-August-15			Bond Future	122.66	122.8826	122.6587	122.8826	5,722.00
15/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	6331	6	6	6	0.00
15/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	6341	6	6	6	0.00
15/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	6351	6	6	6	0.00
15/06/2015	2046 On 05-November-15			Bond Future	123.22	123.4465	123.2165	123.4465	0.00
15/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9783	10	10	10	0.00
15/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9773	10	10	10	0.00
15/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9793	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
15/06/2015	2050 On 06-August-15			Bond Future	132.18	132.1329	132.1809	132.1329	3,821.00
15/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4809	5	5	5	0.00
15/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4829	5	5	5	0.00
15/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4819	5	5	5	0.00
15/06/2015	2050 On 05-November-15			Bond Future	134.30	134.2516	134.2973	134.2516	0.00
15/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10713	11	11	11	0.00
15/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10703	11	11	11	0.00
15/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10693	11	11	11	0.00
15/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	AL37 On 06-August-15			Index Future	454.45	455.4480	454.4540	455.4480	124.00
15/06/2015	AL37 On 05-November-15			Index Future	461.81	462.8290	461.8050	462.8290	0.00
15/06/2015	AL7T On 06-August-15			Index Future	533.47	535.4650	533.4740	535.4650	3.00
15/06/2015	AL7T On 05-November-15			Index Future	542.10	544.1430	542.1030	544.1430	0.00
15/06/2015	ALBI On 06-August-15			Index Future	487.87	489.6680	487.8650	489.6680	509.00
15/06/2015	ALBI On 05-November-15			Index Future	495.76	497.6040	495.7560	497.6040	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
15/06/2015	ALBI On 04-February-16			Index Future	504.19	506.0640	504.1850	506.0640	0.00
15/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	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
15/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2015	EL28 On 06-August-15			Bond Future	124.65	124.6009	124.6462	124.6009	0.00
15/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	354	0	0	0	0.00
15/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	344	0	0	0	0.00
15/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	364	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
15/06/2015	EL28 On 05-November-15			Bond Future	125.09	125.0507	125.0940	125.0507	0.00
15/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1906	2	2	2	0.00
15/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1916	2	2	2	0.00
15/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1896	2	2	2	0.00
15/06/2015	ES33 On 06-August-15			Bond Future	9.94	83.1547	82.7675	83.1547	6,396.00
15/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
15/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
15/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
15/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2485	2	2	2	0.00
15/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	2338	2	2	2	0.00
15/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	2412	2	2	2	0.00
15/06/2015	ES33 On 05-November-15			Bond Future	10.03	80.7012	80.3060	80.7012	0.00
15/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7627	7	8	7	0.00
15/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7548	7	8	7	0.00
15/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7707	7	8	7	0.00
15/06/2015	ES33 On 04-February-16			Bond Future	10.12	82.0741	81.6729	82.0741	0.00
15/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	763	0	1	0	0.00
15/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	832	0	1	0	0.00
15/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	901	0	1	0	0.00
15/06/2015	GOVI On 06-August-15			GOVI	484.50	486.2080	484.5020	486.2080	462.00
15/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
15/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
15/06/2015	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
15/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	154980	14	15	14	0.00
15/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	155080	14	16	14	0.00
15/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	154880	14	15	14	0.00
15/06/2015	GOVI On 05-November-15			GOVI	492.34	494.0870	492.3390	494.0870	27.00
15/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
15/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
15/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
15/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	376610	36	38	36	0.00
15/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	376510	36	38	36	0.00
15/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	376710	36	38	36	0.00
15/06/2015	GOVI On 04-February-16			GOVI	500.71	502.4880	500.7090	502.4880	0.00
15/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
15/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
15/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
15/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	112810	10	11	10	0.00
15/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	113010	10	11	10	0.00
15/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	112910	10	11	10	0.00
15/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/06/2015	IGOV On 06-August-15			Index Future	227.06	226.6800	227.0600	226.6800	1,080.00
15/06/2015	IGOV On 05-November-15			Index Future	230.73	230.3540	230.7320	230.3540	17.00
15/06/2015	IGOV On 04-February-16			Index Future	234.66	234.2700	234.6550	234.2700	0.00
15/06/2015	ILBI On 06-August-15			Index Future	616.57	615.9710	616.5650	615.9710	159.00
15/06/2015	ILBI On 05-November-15			Index Future	626.68	626.0820	626.6750	626.0820	0.00
15/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/06/2015	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
15/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	7,500.00
15/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	0.00
15/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
15/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5900	93.5900	93.5900	0.00
15/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.57	93.4300	93.4300	93.4300	0.00
15/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	0.00
15/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.96	93.0400	93.0400	93.0400	2,000.00
15/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
15/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.28	92.7200	92.7200	92.7200	0.00
15/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
15/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
15/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.76	92.2400	92.2400	92.2400	0.00
15/06/2015	R023 On 06-August-15			Bond Future	8.31	100.7084	100.3508	100.7084	20,973.00
15/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	929	1	1	1	0.00
15/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4100	4	4	4	0.00
15/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	953	1	1	1	0.00
15/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	979	1	1	1	0.00
15/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1331	1	1	1	0.00
15/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1272	1	1	1	0.00
15/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1301	1	1	1	0.00
15/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	111	0	0	0	911.00
15/06/2015	R023 On 05-November-15			Bond Future	8.39	98.4000	98.0345	98.4000	0.00
15/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	966	1	1	1	0.00
15/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1001	1	1	1	0.00
15/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	983	1	1	1	0.00
15/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	3088	3	3	3	0.00
15/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	3052	3	3	3	0.00
15/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	3124	3	3	3	0.00
15/06/2015	R023 On 04-February-16			Bond Future	8.47	100.0736	99.7027	100.0736	0.00
15/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1314	1	1	1	0.00
15/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1278	1	1	1	0.00
15/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1296	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
15/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3761	4	4	4	0.00
15/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3727	4	4	4	0.00
15/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3692	3	4	3	0.00
15/06/2015	R186 On 06-August-15			Bond Future	8.46	116.6803	116.1993	116.6803	39,958.00
15/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	1860	2	2	2	0.00
15/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	103	0	0	0	75.00
15/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	163	0	0	0	1,000.00
15/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1292	2	1	2	20.00
15/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	426	1	0	1	0.00
15/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	249	0	0	0	20.00
15/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	442	1	0	1	0.00
15/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	458	1	0	1	0.00
15/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	2710	3	3	3	0.00
15/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	3948	4	4	4	0.00
15/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	1697	2	2	2	0.00
15/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2080	2	2	2	0.00
15/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	1657	2	2	2	0.00
15/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	526	1	1	1	75.00
15/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6750	6	7	6	0.00
15/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1519	1	2	1	5,229.00
15/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5958	6	6	6	0.00
15/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1711	2	2	2	4,229.00
15/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	4210	4	4	4	0.00
15/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3814	3	4	3	0.00
15/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	5201	5	5	5	0.00
15/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	4076	4	4	4	0.00
15/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	2143	2	2	2	0.00
15/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	960	1	1	1	20.00
15/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1672	1	2	1	75.00
15/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	4142	4	4	4	0.00
15/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	509	0	1	0	5,350.00
15/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1344	1	1	1	4,229.00
15/06/2015	R186 On 05-November-15			Bond Future	8.52	118.5511	118.0600	118.5511	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
15/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	1829	2	2	2	0.00
15/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2528	3	3	3	0.00
15/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	1769	2	2	2	0.00
15/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	1889	2	2	2	0.00
15/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	1859	2	2	2	0.00
15/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4239	5	4	5	0.00
15/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	4991	5	5	5	0.00
15/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2178	2	2	2	169.00
15/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	694	1	1	1	169.00
15/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	3112	3	3	3	6,248.00
15/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	7097	7	7	7	0.00
15/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	4170	4	4	4	1,090.00
15/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	4070	4	4	4	0.00
15/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3547	3	4	3	9,370.00
15/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3971	4	4	4	0.00
15/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1754	2	2	2	169.00
15/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	4020	4	4	4	8,690.00
15/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1385	1	1	1	2,600.00
15/06/2015	R186 On 04-February-16			Bond Future	8.58	115.2686	114.7700	115.2686	5,512.00
15/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	716	1	1	1	0.00
15/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	702	1	1	1	0.00
15/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	690	1	1	1	0.00
15/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	9372	9	9	9	0.00
15/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	9301	9	9	9	0.00
15/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	9443	9	9	9	0.00
15/06/2015	R186 On 05-May-16			Bond Future	8.64	117.3264	116.8182	117.3264	0.00
15/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3101	3	3	3	0.00
15/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3133	3	3	3	0.00
15/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3069	3	3	3	0.00
15/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1204	1	1	1	0.00
15/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	5373	5	5	5	0.00
15/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	5284	5	5	5	0.00
15/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9612	9	10	9	0.00
15/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	5328	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
15/06/2015	R197 On 06-August-15			Bond Future	287.58	287.3796	287.5816	287.3796	997.00
15/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	418	1	0	1	0.00
15/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	428	1	0	1	0.00
15/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	408	1	0	1	0.00
15/06/2015	R197 On 05-November-15			Bond Future	292.19	291.9870	292.1865	291.9870	0.00
15/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	2804	3	3	3	0.00
15/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	2824	3	3	3	0.00
15/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	2814	3	3	3	0.00
15/06/2015	R202 On 06-August-15			Bond Future	235.52	234.9335	235.5195	234.9335	53,356.00
15/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	4471	5	4	5	0.00
15/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	4481	5	4	5	0.00
15/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	4491	5	4	5	0.00
15/06/2015	R202 On 05-November-15			Bond Future	239.29	238.7003	239.2909	238.7003	0.00
15/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	6699	7	7	7	0.00
15/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	6719	7	7	7	0.00
15/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	6709	7	7	7	0.00
15/06/2015	R203 On 06-August-15			Bond Future	7.44	104.9978	104.8863	104.9978	17,933.00
15/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	30	0	0	0	0.00
15/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	880	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
15/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	33	0	0	0	0.00
15/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	31	0	0	0	0.00
15/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1380	1	1	1	0.00
15/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1398	1	1	1	0.00
15/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	122	0	0	0	5,000.00
15/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1361	1	1	1	0.00
15/06/2015	R203 On 05-November-15			Bond Future	7.57	102.5159	102.4004	102.5159	0.00
15/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	9	0	0	0	0.00
15/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	9	0	0	0	0.00
15/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	9	0	0	0	0.00
15/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2742	3	3	3	0.00
15/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2725	3	3	3	0.00
15/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2759	3	3	3	0.00
15/06/2015	R203 On 04-February-16			Bond Future	7.69	104.2598	104.1431	104.2598	0.00
15/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	257	0	0	0	0.00
15/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	267	0	0	0	0.00
15/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	262	0	0	0	0.00
15/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	931	1	1	1	0.00
15/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	911	1	1	1	0.00
15/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	921	1	1	1	0.00
15/06/2015	R204 On 06-August-15			Bond Future	7.77	101.9671	101.7866	101.9671	21,429.00
15/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	1917	2	2	2	0.00
15/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	521	1	1	1	0.00
15/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	550	1	1	1	0.00
15/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	536	1	1	1	0.00
15/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	73	0	0	0	699.00
15/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	597	1	1	1	0.00
15/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	612	1	1	1	0.00
15/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	582	1	1	1	0.00
15/06/2015	R204 On 05-November-15			Bond Future	7.88	103.6019	103.4164	103.6019	0.00
15/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	16	0	0	0	0.00
15/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	17	0	0	0	0.00
15/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	16	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
15/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4545	4	5	4	0.00
15/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4573	4	5	4	0.00
15/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4601	4	5	4	0.00
15/06/2015	R204 On 04-February-16			Bond Future	7.98	101.3267	101.1388	101.3267	0.00
15/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	499	1	0	1	0.00
15/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	491	1	0	1	0.00
15/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	483	1	0	1	0.00
15/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1698	2	2	2	0.00
15/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1681	2	2	2	0.00
15/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1715	2	2	2	0.00
15/06/2015	R207 On 06-August-15			Bond Future	8.00	98.0511	97.8115	98.0511	38,758.00
15/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	348	0	0	0	0.00
15/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	371	0	0	0	0.00
15/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	359	0	0	0	0.00
15/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	124	0	0	0	70.00
15/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1273	1	1	1	0.00
15/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	2077	2	2	2	0.00
15/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1223	1	1	1	0.00
15/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1248	1	1	1	0.00
15/06/2015	R207 On 05-November-15			Bond Future	8.09	99.6237	99.3782	99.6237	0.00
15/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	646	1	1	1	0.00
15/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	670	1	1	1	0.00
15/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	658	1	1	1	0.00
15/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	399	0	0	0	19.00
15/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	342	0	0	0	53.00
15/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1855	2	2	2	0.00
15/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1832	2	2	2	0.00
15/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2448	2	2	2	0.00
15/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1809	2	2	2	0.00
15/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2637	2	3	2	0.00
15/06/2015	R207 On 04-February-16			Bond Future	8.18	97.6761	97.4270	97.6761	0.00
15/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	324	0	0	0	43.00
15/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	485	1	0	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
15/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	503	1	1	1	0.00
15/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	494	1	0	1	19.00
15/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2719	3	3	3	0.00
15/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2695	3	3	3	0.00
15/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2744	3	3	3	0.00
15/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3320	3	3	3	0.00
15/06/2015	R207 On 05-May-16			Bond Future	8.25	99.4199	99.1658	99.4199	0.00
15/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1068	1	1	1	0.00
15/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1043	1	1	1	0.00
15/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	737	1	1	1	43.00
15/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1055	1	1	1	0.00
15/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2297	2	2	2	0.00
15/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2278	2	2	2	0.00
15/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2886	3	3	3	0.00
15/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2316	2	2	2	0.00
15/06/2015	R208 On 06-August-15			Bond Future	8.12	96.6420	96.3803	96.6420	38,528.00
15/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	641	1	1	1	0.00
15/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	624	1	1	1	0.00
15/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	659	1	1	1	0.00
15/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3170	3	3	3	0.00
15/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	1138	1	1	1	0.00
15/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	1113	1	1	1	0.00
15/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	1164	1	1	1	0.00
15/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	86	0	0	0	198.00
15/06/2015	R208 On 05-November-15			Bond Future	8.20	94.7923	94.5245	94.7923	0.00
15/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2072	2	2	2	0.00
15/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	661	1	1	1	0.00
15/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	674	1	1	1	0.00
15/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	648	1	1	1	0.00
15/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	931	1	1	1	2,200.00
15/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2544	2	3	2	0.00
15/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2515	2	3	2	0.00
15/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2574	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
15/06/2015	R208 On 04-February-16			Bond Future	8.28	96.4048	96.1331	96.4048	0.00
15/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	865	1	1	1	0.00
15/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	852	1	1	1	0.00
15/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	878	1	1	1	0.00
15/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	3008	3	3	3	0.00
15/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2980	3	3	3	0.00
15/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2952	3	3	3	0.00
15/06/2015	R209 On 06-August-15			Bond Future	8.97	77.3615	76.9465	77.3615	28,177.00
15/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	6638	7	7	7	0.00
15/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	1815	2	2	2	0.00
15/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	1855	2	2	2	0.00
15/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	1777	2	2	2	0.00
15/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1556	1	2	1	0.00
15/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	117	0	0	0	2,914.00
15/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1522	1	2	1	0.00
15/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1592	1	2	1	0.00
15/06/2015	R209 On 05-November-15			Bond Future	9.02	75.4545	75.0312	75.4545	15.00
15/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	3735	4	4	4	0.00
15/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	456	1	0	1	0.00
15/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	478	1	0	1	0.00
15/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	467	1	0	1	0.00
15/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8670	8	9	8	0.00
15/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	2091	2	2	2	900.00
15/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8746	8	9	8	0.00
15/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8594	8	9	8	0.00
15/06/2015	R209 On 04-February-16			Bond Future	9.08	76.7382	76.3082	76.7382	0.00
15/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2577	3	3	3	0.00
15/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2607	3	3	3	0.00
15/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2637	3	3	3	0.00
15/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	5060	5	5	5	0.00
15/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	5013	5	5	5	0.00
15/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	5107	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
15/06/2015	R210 On 06-August-15			Bond Future	177.96	177.8953	177.9580	177.8953	1,227.00
15/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	1052	1	1	1	0.00
15/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	1042	1	1	1	0.00
15/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	1032	1	1	1	0.00
15/06/2015	R210 On 05-November-15			Bond Future	178.68	178.6158	178.6758	178.6158	0.00
15/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3324	3	3	3	0.00
15/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3334	3	3	3	0.00
15/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3314	3	3	3	0.00
15/06/2015	R211 On 06-August-15			Bond Future	133.80	133.7598	133.8032	133.7598	1,120.00
15/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1197	1	1	1	0.00
15/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1207	1	1	1	0.00
15/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1187	1	1	1	0.00
15/06/2015	R211 On 05-November-15			Bond Future	135.95	135.9047	135.9461	135.9047	0.00
15/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	956	1	1	1	0.00
15/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	946	1	1	1	0.00
15/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	936	1	1	1	0.00
15/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
15/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
15/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
15/06/2015	R212 On 06-August-15			Bond Future	138.39	138.2552	138.3885	138.2552	1,109.00
15/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	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
15/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2602	3	3	3	0.00
15/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2612	3	3	3	0.00
15/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2622	3	3	3	0.00
15/06/2015	R212 On 05-November-15			Bond Future	140.60	140.4722	140.6048	140.4722	0.00
15/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5395	6	5	6	0.00
15/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5405	6	5	6	0.00
15/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5385	6	5	6	0.00
15/06/2015	R213 On 06-August-15			Bond Future	8.87	87.9355	87.4871	87.9355	17,330.00
15/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	583	1	1	1	0.00
15/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	602	1	1	1	0.00
15/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	621	1	1	1	0.00
15/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3435	3	3	3	0.00
15/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	3377	3	3	3	0.00
15/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3494	3	3	3	0.00
15/06/2015	R213 On 05-November-15			Bond Future	8.94	85.8018	85.3446	85.8018	0.00
15/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	299	0	0	0	0.00
15/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	313	0	0	0	0.00
15/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	306	0	0	0	0.00
15/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9741	9	10	9	0.00
15/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9587	9	10	9	0.00
15/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9664	9	10	9	0.00
15/06/2015	R213 On 04-February-16			Bond Future	9.00	87.2612	86.7968	87.2612	0.00
15/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	2732	3	3	3	0.00
15/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	2763	3	3	3	0.00
15/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	2701	3	3	3	0.00
15/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4571	4	5	4	0.00
15/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4528	4	5	4	0.00
15/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4615	4	5	4	0.00
15/06/2015	R214 On 06-August-15			Bond Future	9.00	78.4691	78.0711	78.4691	21,965.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	949	1	1	1	0.00
15/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	975	1	1	1	0.00
15/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1002	1	1	1	0.00
15/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	3037	3	3	3	0.00
15/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2981	3	3	3	0.00
15/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2926	3	3	3	0.00
15/06/2015	R214 On 05-November-15			Bond Future	9.06	76.4368	76.0309	76.4368	0.00
15/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	473	1	0	1	0.00
15/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	462	1	0	1	0.00
15/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	451	1	0	1	0.00
15/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9600	9	10	9	0.00
15/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9516	9	10	9	0.00
15/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9434	9	9	9	0.00
15/06/2015	R214 On 04-February-16			Bond Future	9.11	77.7369	77.3247	77.7369	4,320.00
15/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	939	1	1	1	0.00
15/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	955	1	1	1	0.00
15/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	924	1	1	1	0.00
15/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	10317	10	10	10	0.00
15/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10394	10	10	10	0.00
15/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10473	10	10	10	0.00
15/06/2015	R248 On 06-August-15			Bond Future	9.06	101.1986	100.6882	101.1986	37,033.00
15/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	3226	3	3	3	0.00
15/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	3334	3	3	3	0.00
15/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	3119	3	3	3	0.00
15/06/2015	R248 On 05-November-15			Bond Future	9.12	98.3917	97.8712	98.3917	0.00
15/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	12579	12	13	12	0.00
15/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	12456	12	12	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
15/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	12332	12	12	12	0.00
15/06/2015	R248 On 04-February-16			Bond Future	9.17	100.0654	99.5365	100.0654	0.00
15/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	1758	1	2	1	0.00
15/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	1656	1	2	1	0.00
15/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1860	1	2	1	0.00