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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/06/2015 TO: 22/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	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
22/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	2025 On 06-August-15			Bond Future	120.62	120.5769	120.6196	120.5769	38.00
22/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	380	0	0	0	0.00
22/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	390	0	0	0	0.00
22/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	370	0	0	0	0.00
22/06/2015	2025 On 05-November-15			Bond Future	122.54	122.4999	122.5408	122.4999	0.00
22/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	449	0	0	0	0.00
22/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	459	1	0	1	0.00
22/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	469	1	0	1	0.00
22/06/2015	2030 On 06-August-15			Bond Future	8.70	93.9138	94.5531	93.9138	9,953.00
22/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	7855	8	8	8	0.00
22/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	7768	8	8	8	0.00
22/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	7943	9	8	9	0.00
22/06/2015	2030 On 05-November-15			Bond Future	8.76	95.4121	96.0597	95.4121	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
22/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2055	3	2	3	0.00
22/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	1976	3	2	3	0.00
22/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2134	3	2	3	0.00
22/06/2015	2032 On 06-August-15			Bond Future	8.80	97.5740	98.2562	97.5740	1,678.00
22/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	2543	3	3	3	0.00
22/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	2630	3	3	3	0.00
22/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2456	3	2	3	0.00
22/06/2015	2032 On 05-November-15			Bond Future	8.86	94.9754	95.6665	94.9754	0.00
22/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7505	8	8	8	0.00
22/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	7597	8	8	8	0.00
22/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7413	8	7	8	0.00
22/06/2015	2032 On 04-February-16			Bond Future	8.92	96.5901	97.2935	96.5901	0.00
22/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	1884	3	2	3	0.00
22/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	1800	3	2	3	0.00
22/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	1717	2	2	2	0.00
22/06/2015	2037 On 06-August-15			Bond Future	8.90	95.6927	96.4444	95.6927	41,268.00
22/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1425	2	1	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
22/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1519	2	2	2	0.00
22/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1330	2	1	2	0.00
22/06/2015	2037 On 05-November-15			Bond Future	8.96	97.2194	97.9812	97.2194	0.00
22/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9421	10	9	10	0.00
22/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9527	10	10	10	0.00
22/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9316	10	9	10	0.00
22/06/2015	2037 On 04-February-16			Bond Future	9.02	94.6144	95.3896	94.6144	0.00
22/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2433	3	2	3	0.00
22/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2527	3	3	3	0.00
22/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2340	3	2	3	0.00
22/06/2015	2038 On 06-August-15			Bond Future	124.47	124.4210	124.4658	124.4210	3,582.00
22/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	3534	4	4	4	0.00
22/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	3544	4	4	4	0.00
22/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	3524	4	4	4	0.00
22/06/2015	2038 On 05-November-15			Bond Future	126.45	126.4054	126.4485	126.4054	0.00
22/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	7552	8	8	8	0.00
22/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	7562	8	8	8	0.00
22/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	7542	8	8	8	0.00
22/06/2015	2044 On 06-August-15			Bond Future	8.95	97.4009	98.2208	97.4009	13,051.00
22/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00

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22/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2163	3	2	3	0.00
22/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	1955	3	2	3	0.00
22/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2059	3	2	3	0.00
22/06/2015	2044 On 05-November-15			Bond Future	9.01	98.9550	99.7859	98.9550	0.00
22/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8059	9	8	9	0.00
22/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	7946	9	8	9	0.00
22/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8173	9	8	9	0.00
22/06/2015	2044 On 04-February-16			Bond Future	9.06	96.2541	97.0998	96.2541	0.00
22/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	472	1	0	1	0.00
22/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	670	2	1	2	0.00
22/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	571	1	1	1	0.00
22/06/2015	2046 On 06-August-15			Bond Future	122.93	122.8810	122.9251	122.8810	5,722.00
22/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	6065	6	6	6	0.00
22/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	6075	6	6	6	0.00
22/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	6085	6	6	6	0.00
22/06/2015	2046 On 05-November-15			Bond Future	123.48	123.4342	123.4767	123.4342	0.00
22/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9523	10	10	10	0.00
22/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9513	10	10	10	0.00
22/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9533	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
22/06/2015	2050 On 06-August-15			Bond Future	132.63	132.5865	132.6342	132.5865	3,821.00
22/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4356	4	4	4	0.00
22/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4376	4	4	4	0.00
22/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4366	4	4	4	0.00
22/06/2015	2050 On 05-November-15			Bond Future	134.75	134.7009	134.7466	134.7009	0.00
22/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10263	10	10	10	0.00
22/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10253	10	10	10	0.00
22/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10243	10	10	10	0.00
22/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	AL37 On 06-August-15			Index Future	456.63	455.1940	456.6340	455.1940	124.00
22/06/2015	AL37 On 05-November-15			Index Future	463.98	462.5290	463.9780	462.5290	0.00
22/06/2015	AL7T On 06-August-15			Index Future	537.99	535.1170	537.9940	535.1170	3.00
22/06/2015	AL7T On 05-November-15			Index Future	546.65	543.7400	546.6470	543.7400	0.00
22/06/2015	ALBI On 06-August-15			Index Future	492.05	489.2910	492.0460	489.2910	508.00
22/06/2015	ALBI On 05-November-15			Index Future	499.96	497.1750	499.9600	497.1750	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
22/06/2015	ALBI On 04-February-16			Index Future	508.45	505.6200	508.4510	505.6200	0.00
22/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	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
22/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2015	EL28 On 06-August-15			Bond Future	124.37	124.3293	124.3746	124.3293	0.00
22/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	625	1	1	1	0.00
22/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	615	1	1	1	0.00
22/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	635	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
22/06/2015	EL28 On 05-November-15			Bond Future	124.81	124.7639	124.8075	124.7639	0.00
22/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2193	2	2	2	0.00
22/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2203	2	2	2	0.00
22/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2183	2	2	2	0.00
22/06/2015	ES33 On 06-August-15			Bond Future	9.81	83.0574	83.6423	83.0574	6,396.00
22/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
22/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
22/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
22/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1610	2	2	2	0.00
22/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1463	2	1	2	0.00
22/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1537	2	2	2	0.00
22/06/2015	ES33 On 05-November-15			Bond Future	9.90	80.5952	81.1878	80.5952	0.00
22/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6746	7	7	7	0.00
22/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6666	7	7	7	0.00
22/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6825	7	7	7	0.00
22/06/2015	ES33 On 04-February-16			Bond Future	9.99	81.9652	82.5684	81.9652	0.00
22/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	133	0	0	0	0.00
22/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	64	0	0	0	0.00
22/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
22/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	1	0	1	0.00
22/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	5	1	0	1	0.00
22/06/2015	GOVI On 06-August-15			GOVI	488.48	485.9120	488.4780	485.9120	467.00
22/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
22/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
22/06/2015	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
22/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	115220	14	12	14	0.00
22/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	115320	14	12	14	0.00
22/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	115120	14	12	14	0.00
22/06/2015	GOVI On 05-November-15			GOVI	496.34	493.7420	496.3350	493.7420	27.00
22/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
22/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
22/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
22/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	336650	36	34	36	0.00
22/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	336550	36	34	36	0.00
22/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	336750	36	34	36	0.00
22/06/2015	GOVI On 04-February-16			GOVI	504.76	502.1280	504.7640	502.1280	0.00
22/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
22/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
22/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
22/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	72260	10	7	10	0.00
22/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	72460	10	7	10	0.00
22/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	72360	10	7	10	0.00
22/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/06/2015	IGOV On 06-August-15			Index Future	227.68	227.3430	227.6830	227.3430	1,080.00
22/06/2015	IGOV On 05-November-15			Index Future	231.35	231.0070	231.3450	231.0070	17.00
22/06/2015	IGOV On 04-February-16			Index Future	235.27	234.9300	235.2740	234.9300	0.00
22/06/2015	ILBI On 06-August-15			Index Future	617.90	617.4210	617.9030	617.4210	159.00
22/06/2015	ILBI On 05-November-15			Index Future	628.01	627.5310	628.0110	627.5310	0.00
22/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/06/2015	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
22/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	0.00
22/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6400	93.6800	93.6400	0.00
22/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.6100	93.6300	93.6100	0.00
22/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.53	93.4500	93.4700	93.4500	0.00
22/06/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.60	93.3250	93.4000	93.3250	500.00
22/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.72	93.2700	93.2800	93.2700	0.00
22/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.90	93.0500	93.1000	93.0500	2,000.00
22/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.02	92.9400	92.9800	92.9400	0.00
22/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.23	92.7000	92.7700	92.7000	0.00
22/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.45	92.4900	92.5500	92.4900	0.00
22/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.63	92.3000	92.3700	92.3000	0.00
22/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.75	92.1850	92.2500	92.1850	0.00
22/06/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	92.1900	92.1900	0.00
22/06/2015	R023 On 06-August-15			Bond Future	8.18	100.6554	101.0793	100.6554	20,973.00
22/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1216	1	1	1	0.00
22/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4762	4	5	4	0.00
22/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1246	1	1	1	0.00
22/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1277	1	1	1	0.00
22/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	889	1	1	1	0.00
22/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	842	1	1	1	0.00
22/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	865	1	1	1	0.00
22/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	44	0	0	0	911.00
22/06/2015	R023 On 05-November-15			Bond Future	8.26	98.3375	98.7661	98.3375	0.00
22/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1184	1	1	1	0.00
22/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1226	1	1	1	0.00
22/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1205	1	1	1	0.00
22/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2578	3	3	3	0.00
22/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2545	3	3	3	0.00
22/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2611	3	3	3	0.00
22/06/2015	R023 On 04-February-16			Bond Future	8.32	100.0087	100.4452	100.0087	0.00
22/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1560	1	2	1	0.00
22/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1519	1	2	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
22/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1539	1	2	1	0.00
22/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3259	4	3	4	0.00
22/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3227	4	3	4	0.00
22/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3195	3	3	3	0.00
22/06/2015	R186 On 06-August-15			Bond Future	8.33	116.5574	117.2156	116.5574	39,758.00
22/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2345	2	2	2	0.00
22/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	135	0	0	0	75.00
22/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	215	0	0	0	1,000.00
22/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1657	1	2	1	20.00
22/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	561	0	1	0	0.00
22/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	329	0	0	0	20.00
22/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	582	0	1	0	0.00
22/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	602	0	1	0	0.00
22/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	3335	3	3	3	0.00
22/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4721	4	5	4	0.00
22/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2149	2	2	2	0.00
22/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2604	2	3	2	0.00
22/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2101	2	2	2	0.00
22/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	691	1	1	1	75.00
22/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	5765	6	6	6	0.00
22/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	987	1	1	1	5,229.00
22/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	4994	6	5	6	0.00
22/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1139	1	1	1	4,229.00
22/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3328	4	3	4	0.00
22/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	2962	3	3	3	0.00
22/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4264	5	4	5	0.00
22/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3204	4	3	4	0.00
22/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1492	2	1	2	0.00
22/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	568	1	1	1	20.00
22/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1107	1	1	1	75.00
22/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3266	4	3	4	0.00
22/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	265	0	0	0	5,350.00
22/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	853	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
22/06/2015	R186 On 05-November-15			Bond Future	8.39	118.4161	119.0824	118.4161	500.00
22/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2184	2	2	2	0.00
22/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2978	3	3	3	0.00
22/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2116	2	2	2	0.00
22/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2253	2	2	2	0.00
22/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2218	2	2	2	0.00
22/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4866	4	5	4	0.00
22/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5679	5	6	5	0.00
22/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2582	2	3	2	843.00
22/06/2015	R186 On 05-November-15	7.86	Call	Bond Future	1118	0	1	0	674.00
22/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	857	1	1	1	169.00
22/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2539	3	3	3	6,248.00
22/06/2015	R186 On 05-November-15	7.86	Put	Bond Future	5419	0	5	0	0.00
22/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6238	7	6	7	0.00
22/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3494	4	3	4	1,090.00
22/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3402	4	3	4	0.00
22/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	2928	3	3	3	9,370.00
22/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3313	4	3	4	0.00
22/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1359	2	1	2	843.00
22/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3357	4	3	4	8,690.00
22/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1051	1	1	1	2,600.00
22/06/2015	R186 On 04-February-16			Bond Future	8.45	115.1298	115.8082	115.1298	5,512.00
22/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	871	1	1	1	0.00
22/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	856	1	1	1	0.00
22/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	841	1	1	1	0.00
22/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8487	9	8	9	0.00
22/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8419	9	8	9	0.00
22/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8556	9	9	9	0.00
22/06/2015	R186 On 05-May-16			Bond Future	8.49	117.1803	117.8699	117.1803	0.00
22/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3532	3	4	3	0.00
22/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3567	3	4	3	0.00
22/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3497	3	3	3	0.00
22/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1417	1	1	1	0.00
22/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4750	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
22/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4667	5	5	5	0.00
22/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	8774	9	9	9	0.00
22/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4708	5	5	5	0.00
22/06/2015	R197 On 06-August-15			Bond Future	288.39	287.8867	288.3924	287.8867	997.00
22/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	382	0	0	0	0.00
22/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	392	0	0	0	0.00
22/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	402	0	0	0	0.00
22/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
22/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
22/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
22/06/2015	R197 On 05-November-15			Bond Future	292.99	292.4774	292.9852	292.4774	0.00
22/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	2005	3	2	3	0.00
22/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	2025	3	2	3	0.00
22/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	2015	3	2	3	0.00
22/06/2015	R202 On 06-August-15			Bond Future	236.02	235.9387	236.0221	235.9387	53,356.00
22/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	3968	4	4	4	0.00
22/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	3978	4	4	4	0.00
22/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	3988	4	4	4	0.00
22/06/2015	R202 On 05-November-15			Bond Future	239.78	239.7011	239.7810	239.7011	0.00
22/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	6209	6	6	6	0.00
22/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	6229	6	6	6	0.00
22/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	6219	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
22/06/2015	R203 On 06-August-15			Bond Future	7.30	105.0150	105.1725	105.0150	17,933.00
22/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	45	0	0	0	0.00
22/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1101	1	1	1	0.00
22/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	49	0	0	0	0.00
22/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	47	0	0	0	0.00
22/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1109	1	1	1	0.00
22/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1126	1	1	1	0.00
22/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	57	0	0	0	5,000.00
22/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1092	1	1	1	0.00
22/06/2015	R203 On 05-November-15			Bond Future	7.41	102.5243	102.6823	102.5243	0.00
22/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	13	0	0	0	0.00
22/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	14	0	0	0	0.00
22/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	14	0	0	0	0.00
22/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2465	3	2	3	0.00
22/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2448	3	2	3	0.00
22/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2482	3	2	3	0.00
22/06/2015	R203 On 04-February-16			Bond Future	7.50	104.2670	104.4282	104.2670	0.00
22/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	348	0	0	0	0.00
22/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	360	0	0	0	0.00
22/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	354	0	0	0	0.00
22/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	737	1	1	1	0.00
22/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	720	1	1	1	0.00
22/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	728	1	1	1	0.00
22/06/2015	R204 On 06-August-15			Bond Future	7.65	101.8984	102.1468	101.8984	14,357.00
22/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2236	2	2	2	0.00
22/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	673	1	1	1	0.00
22/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	708	1	1	1	0.00
22/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	690	1	1	1	0.00
22/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	31	0	0	0	699.00
22/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	391	1	0	1	0.00
22/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	403	1	0	1	0.00
22/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	380	1	0	1	0.00
22/06/2015	R204 On 05-November-15			Bond Future	7.75	103.5233	103.7736	103.5233	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
22/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	22	0	0	0	0.00
22/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	22	0	0	0	0.00
22/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	21	0	0	0	0.00
22/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4193	4	4	4	0.00
22/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4221	4	4	4	0.00
22/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4249	4	4	4	0.00
22/06/2015	R204 On 04-February-16			Bond Future	7.83	101.2454	101.5007	101.2454	0.00
22/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	611	1	1	1	0.00
22/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	601	1	1	1	0.00
22/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	592	1	1	1	0.00
22/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1446	2	1	2	0.00
22/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1430	2	1	2	0.00
22/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1462	2	1	2	0.00
22/06/2015	R207 On 06-August-15			Bond Future	7.86	97.9852	98.2896	97.9852	35,090.00
22/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	469	0	0	0	0.00
22/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	499	0	0	0	0.00
22/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	484	0	0	0	0.00
22/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	172	0	0	0	70.00
22/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	916	1	1	1	0.00
22/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1646	2	2	2	0.00
22/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	873	1	1	1	0.00
22/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	894	1	1	1	0.00
22/06/2015	R207 On 05-November-15			Bond Future	7.95	99.5481	99.8554	99.5481	0.00
22/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	796	1	1	1	0.00
22/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	825	1	1	1	0.00
22/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	811	1	1	1	0.00
22/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	503	0	1	0	19.00
22/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	434	0	0	0	53.00
22/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1528	2	2	2	0.00
22/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1508	2	2	2	0.00
22/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2074	2	2	2	0.00
22/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1487	2	1	2	0.00
22/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2252	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
22/06/2015	R207 On 04-February-16			Bond Future	8.03	97.5978	97.9109	97.5978	0.00
22/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	409	0	0	0	43.00
22/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	602	1	1	1	0.00
22/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	623	1	1	1	0.00
22/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	612	1	1	1	19.00
22/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2354	3	2	3	0.00
22/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2331	3	2	3	0.00
22/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2377	3	2	3	0.00
22/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	2921	3	3	3	0.00
22/06/2015	R207 On 05-May-16			Bond Future	8.09	99.3361	99.6541	99.3361	0.00
22/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1252	1	1	1	0.00
22/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1225	1	1	1	0.00
22/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	879	1	1	1	43.00
22/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1238	1	1	1	0.00
22/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	1992	2	2	2	0.00
22/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	1975	2	2	2	0.00
22/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2540	3	3	3	0.00
22/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2009	2	2	2	0.00
22/06/2015	R208 On 06-August-15			Bond Future	7.99	96.5806	96.9394	96.5806	38,528.00
22/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	841	1	1	1	0.00
22/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	819	1	1	1	0.00
22/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	863	1	1	1	0.00
22/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3678	3	4	3	0.00
22/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	778	1	1	1	0.00
22/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	757	1	1	1	0.00
22/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	799	1	1	1	0.00
22/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	34	0	0	0	198.00
22/06/2015	R208 On 05-November-15			Bond Future	8.07	94.7215	95.0842	94.7215	0.00
22/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2410	2	2	2	0.00
22/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	814	1	1	1	0.00
22/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	829	1	1	1	0.00
22/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	799	1	1	1	0.00
22/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	710	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
22/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2137	2	2	2	0.00
22/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2110	2	2	2	0.00
22/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2165	2	2	2	0.00
22/06/2015	R208 On 04-February-16			Bond Future	8.13	96.3315	96.7010	96.3315	0.00
22/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	1036	1	1	1	0.00
22/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	1022	1	1	1	0.00
22/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	1051	1	1	1	0.00
22/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2609	3	3	3	0.00
22/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2583	3	3	3	0.00
22/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2557	3	3	3	0.00
22/06/2015	R209 On 06-August-15			Bond Future	8.84	77.2408	77.8611	77.2408	28,177.00
22/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7484	7	7	7	0.00
22/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	2231	2	2	2	0.00
22/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2277	2	2	2	0.00
22/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	2185	2	2	2	0.00
22/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1057	1	1	1	0.00
22/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	48	0	0	0	2,914.00
22/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1029	1	1	1	0.00
22/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1086	1	1	1	0.00
22/06/2015	R209 On 05-November-15			Bond Future	8.90	75.3251	75.9538	75.3251	29.00
22/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	4253	4	4	4	0.00
22/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	554	0	1	0	0.00
22/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	579	0	1	0	0.00
22/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	566	0	1	0	0.00
22/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	7846	8	8	8	0.00
22/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1688	2	2	2	900.00
22/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	7921	8	8	8	0.00
22/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	7773	8	8	8	0.00
22/06/2015	R209 On 04-February-16			Bond Future	8.95	76.6056	77.2455	76.6056	0.00
22/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2931	3	3	3	0.00
22/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2963	3	3	3	0.00
22/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2996	3	3	3	0.00
22/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4479	5	4	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
22/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4435	5	4	5	0.00
22/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4523	5	5	5	0.00
22/06/2015	R210 On 06-August-15			Bond Future	178.34	178.2728	178.3355	178.2728	1,227.00
22/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	675	1	1	1	0.00
22/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	665	1	1	1	0.00
22/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	655	1	1	1	0.00
22/06/2015	R210 On 05-November-15			Bond Future	179.04	178.9840	179.0442	178.9840	0.00
22/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	2956	3	3	3	0.00
22/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	2966	3	3	3	0.00
22/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	2946	3	3	3	0.00
22/06/2015	R211 On 06-August-15			Bond Future	133.92	133.8736	133.9173	133.8736	1,120.00
22/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1083	1	1	1	0.00
22/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1093	1	1	1	0.00
22/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1073	1	1	1	0.00
22/06/2015	R211 On 05-November-15			Bond Future	136.05	136.0088	136.0504	136.0088	0.00
22/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	1060	1	1	1	0.00
22/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	1050	1	1	1	0.00
22/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	1040	1	1	1	0.00
22/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
22/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
22/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
22/06/2015	R212 On 06-August-15			Bond Future	138.60	138.3832	138.6004	138.3832	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
22/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2390	3	2	3	0.00
22/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2400	3	2	3	0.00
22/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2410	3	2	3	0.00
22/06/2015	R212 On 05-November-15			Bond Future	140.81	140.5902	140.8080	140.5902	0.00
22/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5192	5	5	5	0.00
22/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5202	5	5	5	0.00
22/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5182	5	5	5	0.00
22/06/2015	R213 On 06-August-15			Bond Future	8.74	87.8943	88.5090	87.8943	17,330.00
22/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	776	1	1	1	0.00
22/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	800	1	1	1	0.00
22/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	825	1	1	1	0.00
22/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	2611	3	3	3	0.00
22/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	2559	3	3	3	0.00
22/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	2665	3	3	3	0.00
22/06/2015	R213 On 05-November-15			Bond Future	8.80	85.7526	86.3752	85.7526	0.00
22/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	379	0	0	0	0.00
22/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	398	0	0	0	0.00
22/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	388	0	0	0	0.00
22/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	8791	9	9	9	0.00
22/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	8640	9	9	9	0.00
22/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	8716	9	9	9	0.00
22/06/2015	R213 On 04-February-16			Bond Future	8.86	87.2099	87.8438	87.2099	0.00
22/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	3162	3	3	3	0.00
22/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3196	3	3	3	0.00
22/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	3128	3	3	3	0.00
22/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	3954	4	4	4	0.00
22/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	3914	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
22/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	3994	4	4	4	0.00
22/06/2015	R214 On 06-August-15			Bond Future	8.88	78.3401	78.9949	78.3401	22,215.00
22/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1169	1	1	1	0.00
22/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1202	1	1	1	0.00
22/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1235	1	1	1	0.00
22/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2334	3	2	3	0.00
22/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2283	3	2	3	0.00
22/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2234	3	2	3	0.00
22/06/2015	R214 On 05-November-15			Bond Future	8.94	76.2992	76.9629	76.2992	0.00
22/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	566	0	1	0	0.00
22/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	553	0	1	0	0.00
22/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	541	0	1	0	0.00
22/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	8758	9	9	9	0.00
22/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	8676	9	9	9	0.00
22/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	8595	9	9	9	0.00
22/06/2015	R214 On 04-February-16			Bond Future	8.99	77.5959	78.2713	77.5959	4,320.00
22/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	1089	1	1	1	0.00
22/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1107	1	1	1	0.00
22/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	1072	1	1	1	0.00
22/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9523	10	10	10	0.00
22/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	9598	10	10	10	0.00
22/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	9675	10	10	10	0.00
22/06/2015	R248 On 06-August-15			Bond Future	8.94	101.0861	101.9278	101.0861	37,183.00
22/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	1987	3	2	3	0.00
22/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2094	3	2	3	0.00
22/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	1880	3	2	3	0.00
22/06/2015	R248 On 05-November-15			Bond Future	9.00	98.2689	99.1220	98.2689	0.00
22/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	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
22/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	11329	12	11	12	0.00
22/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	11205	12	11	12	0.00
22/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11081	12	11	12	0.00
22/06/2015	R248 On 04-February-16			Bond Future	9.05	99.9390	100.8073	99.9390	0.00
22/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	487	1	0	1	0.00
22/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	385	1	0	1	0.00
22/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	589	1	1	1	0.00