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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/06/2015 TO: 26/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	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
26/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	2025 On 06-August-15			Bond Future	121.09	120.8339	121.0877	120.8339	38.00
26/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	98	0	0	0	0.00
26/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	88	0	0	0	0.00
26/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	78	0	0	0	0.00
26/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
26/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
26/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
26/06/2015	2025 On 05-November-15			Bond Future	123.01	122.7526	123.0087	122.7526	0.00
26/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	19	0	0	0	0.00
26/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	9	0	0	0	0.00
26/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
26/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
26/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1	0	0	0	0.00
26/06/2015	2030 On 06-August-15			Bond Future	8.73	95.1442	94.3159	95.1442	9,953.00
26/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8092	7	8	7	0.00
26/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8005	7	8	7	0.00
26/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8180	7	8	7	0.00
26/06/2015	2030 On 05-November-15			Bond Future	8.80	96.6555	95.8125	96.6555	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
26/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2302	1	2	1	0.00
26/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2223	1	2	1	0.00
26/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2382	2	2	2	0.00
26/06/2015	2032 On 06-August-15			Bond Future	8.83	98.8428	97.9577	98.8428	1,678.00
26/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	2841	2	3	2	0.00
26/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	2928	2	3	2	0.00
26/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2754	2	3	2	0.00
26/06/2015	2032 On 05-November-15			Bond Future	8.90	96.2577	95.3572	96.2577	0.00
26/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7814	7	8	7	0.00
26/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	7906	7	8	7	0.00
26/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7722	7	8	7	0.00
26/06/2015	2032 On 04-February-16			Bond Future	8.96	97.8930	96.9771	97.8930	0.00
26/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2200	1	2	1	0.00
26/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2117	1	2	1	0.00
26/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2033	1	2	1	0.00
26/06/2015	2037 On 06-August-15			Bond Future	8.94	96.9975	96.0691	96.9975	41,298.00
26/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1800	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
26/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1894	1	2	1	0.00
26/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1706	1	2	1	0.00
26/06/2015	2037 On 05-November-15			Bond Future	9.00	98.5384	97.5936	98.5384	0.00
26/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9809	9	10	9	0.00
26/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9914	9	10	9	0.00
26/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9704	9	10	9	0.00
26/06/2015	2037 On 04-February-16			Bond Future	9.06	95.9545	94.9937	95.9545	0.00
26/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2829	2	3	2	0.00
26/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2923	2	3	2	0.00
26/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2736	2	3	2	0.00
26/06/2015	2038 On 06-August-15			Bond Future	124.74	124.6912	124.7363	124.6912	3,582.00
26/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	3264	3	3	3	0.00
26/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	3274	3	3	3	0.00
26/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	3254	3	3	3	0.00
26/06/2015	2038 On 05-November-15			Bond Future	126.72	126.6714	126.7150	126.6714	0.00
26/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	7285	7	7	7	0.00
26/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	7295	7	7	7	0.00
26/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	7275	7	7	7	0.00
26/06/2015	2044 On 06-August-15			Bond Future	9.00	98.7718	97.7074	98.7718	13,051.00
26/06/2015	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
26/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2677	2	3	2	0.00
26/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2468	1	2	1	0.00
26/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2572	2	3	2	0.00
26/06/2015	2044 On 05-November-15			Bond Future	9.06	100.3409	99.2580	100.3409	0.00
26/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8587	8	9	8	0.00
26/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8473	7	8	7	0.00
26/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8701	8	9	8	0.00
26/06/2015	2044 On 04-February-16			Bond Future	9.11	97.6624	96.5610	97.6624	0.00
26/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1010	0	1	0	0.00
26/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1209	0	1	0	0.00
26/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1110	0	1	0	0.00
26/06/2015	2046 On 06-August-15			Bond Future	122.92	123.1473	122.9235	123.1473	5,722.00
26/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	6066	6	6	6	0.00
26/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	6076	6	6	6	0.00
26/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	6086	6	6	6	0.00
26/06/2015	2046 On 05-November-15			Bond Future	123.47	123.6965	123.4670	123.6965	0.00
26/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9533	9	10	9	0.00
26/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9523	9	10	9	0.00
26/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9543	9	10	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	2050 On 06-August-15			Bond Future	132.76	132.8734	132.7596	132.8734	3,821.00
26/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4230	4	4	4	0.00
26/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4250	4	4	4	0.00
26/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4240	4	4	4	0.00
26/06/2015	2050 On 05-November-15			Bond Future	134.87	134.9829	134.8657	134.9829	0.00
26/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10144	10	10	10	0.00
26/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10134	10	10	10	0.00
26/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10124	10	10	10	0.00
26/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	AL37 On 06-August-15			Index Future	456.28	457.9290	456.2750	457.9290	124.00
26/06/2015	AL37 On 05-November-15			Index Future	463.59	465.2770	463.5890	465.2770	0.00
26/06/2015	AL7T On 06-August-15			Index Future	537.84	541.4960	537.8370	541.4960	3.00
26/06/2015	AL7T On 05-November-15			Index Future	546.46	550.1840	546.4590	550.1840	0.00
26/06/2015	ALBI On 06-August-15			Index Future	491.00	494.4610	490.9970	494.4610	508.00
26/06/2015	ALBI On 05-November-15			Index Future	498.87	502.3950	498.8680	502.3950	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
26/06/2015	ALBI On 04-February-16			Index Future	507.34	510.9220	507.3350	510.9220	0.00
26/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	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
26/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	EL28 On 06-August-15			Bond Future	125.06	125.0104	125.0559	125.0104	0.00
26/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	46	0	0	0	0.00
26/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	56	0	0	0	0.00
26/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	66	0	0	0	0.00
26/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
26/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
26/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	EL28 On 05-November-15			Bond Future	125.49	125.4475	125.4917	125.4475	0.00
26/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1508	2	2	2	0.00
26/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1518	2	2	2	0.00
26/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1498	2	1	2	0.00
26/06/2015	ES33 On 06-August-15			Bond Future	9.86	84.0808	83.3274	84.0808	6,396.00
26/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1925	1	2	1	0.00
26/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1778	1	2	1	0.00
26/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1852	1	2	1	0.00
26/06/2015	ES33 On 05-November-15			Bond Future	9.95	81.6294	80.8626	81.6294	0.00
26/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7071	6	7	6	0.00
26/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6992	6	7	6	0.00
26/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7150	6	7	6	0.00
26/06/2015	ES33 On 04-February-16			Bond Future	10.04	83.0160	82.2363	83.0160	0.00
26/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	1	0	1	0.00
26/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	1	0	1	0.00
26/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	199	0	0	0	0.00
26/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	268	0	0	0	0.00
26/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	337	0	0	0	0.00
26/06/2015	GOVI On 06-August-15			GOVI	487.64	490.8550	487.6380	490.8550	465.00
26/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
26/06/2015	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
26/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	123620	9	12	9	0.00
26/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	123720	9	12	9	0.00
26/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	123520	9	12	9	0.00
26/06/2015	GOVI On 05-November-15			GOVI	495.45	498.7310	495.4540	498.7310	27.00
26/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	345460	31	35	31	0.00
26/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	345360	31	35	31	0.00
26/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	345560	31	35	31	0.00
26/06/2015	GOVI On 04-February-16			GOVI	503.86	507.1960	503.8640	507.1960	0.00
26/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	81260	5	8	5	0.00
26/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	81460	5	8	5	0.00
26/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	81360	5	8	5	0.00
26/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/06/2015	IGOV On 06-August-15			Index Future	228.13	228.0660	228.1320	228.0660	1,080.00
26/06/2015	IGOV On 05-November-15			Index Future	231.79	231.7260	231.7890	231.7260	17.00
26/06/2015	IGOV On 04-February-16			Index Future	235.72	235.6590	235.7230	235.6590	0.00
26/06/2015	ILBI On 06-August-15			Index Future	619.56	619.3730	619.5560	619.3730	159.00
26/06/2015	ILBI On 05-November-15			Index Future	629.68	629.4950	629.6770	629.4950	0.00
26/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/06/2015	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
26/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.19	93.8100	93.8100	93.8100	0.00
26/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.33	93.6800	93.6700	93.6800	0.00
26/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6300	93.6200	93.6300	0.00
26/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.50	93.5100	93.5000	93.5100	0.00
26/06/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	500.00
26/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
26/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.82	93.1700	93.1800	93.1700	2,000.00
26/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.93	93.0600	93.0700	93.0600	0.00
26/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.8400	92.8400	92.8400	0.00
26/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
26/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
26/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
26/06/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	92.1900	92.1900	0.00
26/06/2015	R023 On 06-August-15			Bond Future	8.21	101.4685	100.9143	101.4685	20,973.00
26/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1072	1	1	1	0.00
26/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4591	5	5	5	0.00
26/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1101	1	1	1	0.00
26/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1131	1	1	1	0.00
26/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	911	1	1	1	0.00
26/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	860	1	1	1	0.00
26/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	885	1	1	1	0.00
26/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	38	0	0	0	911.00
26/06/2015	R023 On 05-November-15			Bond Future	8.29	99.1568	98.5922	99.1568	0.00
26/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1098	1	1	1	0.00
26/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1138	1	1	1	0.00
26/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1118	1	1	1	0.00
26/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2664	2	3	2	0.00
26/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2630	2	3	2	0.00
26/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2699	2	3	2	0.00
26/06/2015	R023 On 04-February-16			Bond Future	8.36	100.8408	100.2665	100.8408	0.00
26/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1476	2	1	2	0.00
26/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1437	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
26/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1456	2	1	2	0.00
26/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3356	3	3	3	0.00
26/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3323	3	3	3	0.00
26/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3290	3	3	3	0.00
26/06/2015	R186 On 06-August-15			Bond Future	8.32	118.1096	117.2544	118.1096	35,822.00
26/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2294	3	2	3	0.00
26/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	110	0	0	0	75.00
26/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	182	0	0	0	1,000.00
26/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1596	2	2	2	20.00
26/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	508	1	1	1	0.00
26/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	287	0	0	0	20.00
26/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	528	1	1	1	0.00
26/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	548	1	1	1	0.00
26/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	3302	4	3	4	0.00
26/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4713	5	5	5	0.00
26/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2095	3	2	3	0.00
26/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2558	3	3	3	0.00
26/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2046	3	2	3	0.00
26/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	634	1	1	1	75.00
26/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	5702	5	6	5	0.00
26/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	897	1	1	1	5,229.00
26/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	4922	4	5	4	0.00
26/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1045	1	1	1	4,229.00
26/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3236	3	3	3	0.00
26/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	2866	2	3	2	0.00
26/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4183	3	4	3	0.00
26/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3110	3	3	3	0.00
26/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1392	1	1	1	0.00
26/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	497	0	0	0	20.00
26/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1014	1	1	1	75.00
26/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3173	3	3	3	0.00
26/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	218	0	0	0	5,350.00
26/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	767	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
26/06/2015	R186 On 05-November-15			Bond Future	8.39	119.9849	119.1143	119.9849	500.00
26/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2141	3	2	3	0.00
26/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2937	3	3	3	0.00
26/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2073	2	2	2	0.00
26/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2210	3	2	3	0.00
26/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2175	3	2	3	0.00
26/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4838	5	5	5	0.00
26/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5657	6	6	6	0.00
26/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2540	3	3	3	843.00
26/06/2015	R186 On 05-November-15	7.86	Call	Bond Future	1079	1	1	1	674.00
26/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	821	1	1	1	169.00
26/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2467	2	2	2	6,248.00
26/06/2015	R186 On 05-November-15	7.86	Put	Bond Future	5348	5	5	5	0.00
26/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6170	6	6	6	0.00
26/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3419	3	3	3	1,090.00
26/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3327	3	3	3	0.00
26/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	2854	2	3	2	9,370.00
26/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3238	3	3	3	0.00
26/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1299	1	1	1	843.00
26/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3282	3	3	3	8,690.00
26/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	997	1	1	1	2,600.00
26/06/2015	R186 On 04-February-16			Bond Future	8.45	116.7240	115.8385	116.7240	5,512.00
26/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	842	1	1	1	0.00
26/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	827	1	1	1	0.00
26/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	812	1	1	1	0.00
26/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8428	8	8	8	0.00
26/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8359	8	8	8	0.00
26/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8497	8	8	8	0.00
26/06/2015	R186 On 05-May-16			Bond Future	8.49	118.7969	117.8950	118.7969	0.00
26/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3491	4	3	4	0.00
26/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3526	4	4	4	0.00
26/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3456	4	3	4	0.00
26/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1383	2	1	2	0.00
26/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4683	4	5	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
26/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4600	4	5	4	0.00
26/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	8714	8	9	8	0.00
26/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4641	4	5	4	0.00
26/06/2015	R197 On 06-August-15			Bond Future	289.10	289.0006	289.1019	289.0006	997.00
26/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	1092	1	1	1	0.00
26/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	1102	1	1	1	0.00
26/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	1112	1	1	1	0.00
26/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R197 On 05-November-15			Bond Future	293.69	293.5893	293.6877	293.5893	0.00
26/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	1302	1	1	1	0.00
26/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	1322	1	1	1	0.00
26/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	1312	1	1	1	0.00
26/06/2015	R202 On 06-August-15			Bond Future	236.69	236.6091	236.6928	236.6091	53,356.00
26/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	3297	3	3	3	0.00
26/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	3307	3	3	3	0.00
26/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	3317	3	3	3	0.00
26/06/2015	R202 On 05-November-15			Bond Future	240.45	240.3662	240.4474	240.3662	0.00
26/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	5543	6	6	6	0.00
26/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	5563	6	6	6	0.00
26/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	5553	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
26/06/2015	R203 On 06-August-15			Bond Future	7.32	105.3300	105.1275	105.3300	17,933.00
26/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	33	0	0	0	0.00
26/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1052	1	1	1	0.00
26/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	37	0	0	0	0.00
26/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	35	0	0	0	0.00
26/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1142	1	1	1	0.00
26/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1160	1	1	1	0.00
26/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	53	0	0	0	5,000.00
26/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1124	1	1	1	0.00
26/06/2015	R203 On 05-November-15			Bond Future	7.44	102.8373	102.6299	102.8373	0.00
26/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	10	0	0	0	0.00
26/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	11	0	0	0	0.00
26/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	11	0	0	0	0.00
26/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2514	2	3	2	0.00
26/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2497	2	2	2	0.00
26/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2532	2	3	2	0.00
26/06/2015	R203 On 04-February-16			Bond Future	7.54	104.5840	104.3731	104.5840	0.00
26/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	317	0	0	0	0.00
26/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	329	0	0	0	0.00
26/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	323	0	0	0	0.00
26/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	761	1	1	1	0.00
26/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	743	1	1	1	0.00
26/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	752	1	1	1	0.00
26/06/2015	R204 On 06-August-15			Bond Future	7.65	102.4253	102.1388	102.4253	15,357.00
26/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2222	2	2	2	0.00
26/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	645	1	1	1	0.00
26/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	680	1	1	1	0.00
26/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	662	1	1	1	0.00
26/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	25	0	0	0	699.00
26/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	371	0	0	0	0.00
26/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	383	0	0	0	0.00
26/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	360	0	0	0	0.00
26/06/2015	R204 On 05-November-15			Bond Future	7.75	104.0516	103.7590	104.0516	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
26/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	19	0	0	0	0.00
26/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	20	0	0	0	0.00
26/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	19	0	0	0	0.00
26/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4206	4	4	4	0.00
26/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4234	4	4	4	0.00
26/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4262	4	4	4	0.00
26/06/2015	R204 On 04-February-16			Bond Future	7.84	101.7815	101.4839	101.7815	0.00
26/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	588	1	1	1	0.00
26/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	578	1	1	1	0.00
26/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	569	1	1	1	0.00
26/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1440	1	1	1	0.00
26/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1424	1	1	1	0.00
26/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1456	1	1	1	0.00
26/06/2015	R207 On 06-August-15			Bond Future	7.89	98.5560	98.2049	98.5560	35,529.00
26/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	404	1	0	1	0.00
26/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	432	1	0	1	0.00
26/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	417	1	0	1	0.00
26/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	135	0	0	0	70.00
26/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	935	1	1	1	0.00
26/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1694	1	2	1	0.00
26/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	890	1	1	1	0.00
26/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	912	1	1	1	0.00
26/06/2015	R207 On 05-November-15			Bond Future	7.98	100.1212	99.7629	100.1212	0.00
26/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	748	1	1	1	0.00
26/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	776	1	1	1	0.00
26/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	762	1	1	1	0.00
26/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	467	1	0	1	19.00
26/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	401	1	0	1	53.00
26/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1573	1	2	1	0.00
26/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1552	1	2	1	0.00
26/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2131	2	2	2	0.00
26/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1531	1	2	1	0.00
26/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2311	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
26/06/2015	R207 On 04-February-16			Bond Future	8.06	98.1794	97.8149	98.1794	0.00
26/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	382	0	0	0	43.00
26/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	570	1	1	1	0.00
26/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	589	1	1	1	0.00
26/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	579	1	1	1	19.00
26/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2417	2	2	2	0.00
26/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2393	2	2	2	0.00
26/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2440	2	2	2	0.00
26/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	2990	3	3	3	0.00
26/06/2015	R207 On 05-May-16			Bond Future	8.13	99.9230	99.5514	99.9230	0.00
26/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1205	1	1	1	0.00
26/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1178	1	1	1	0.00
26/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	842	1	1	1	43.00
26/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1192	1	1	1	0.00
26/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2048	2	2	2	0.00
26/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2030	2	2	2	0.00
26/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2606	2	3	2	0.00
26/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2066	2	2	2	0.00
26/06/2015	R208 On 06-August-15			Bond Future	8.01	97.2724	96.8334	97.2724	38,528.00
26/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	753	1	1	1	0.00
26/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	732	1	1	1	0.00
26/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	775	1	1	1	0.00
26/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3569	4	4	4	0.00
26/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	796	1	1	1	0.00
26/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	775	1	1	1	0.00
26/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	818	1	1	1	0.00
26/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	32	0	0	0	198.00
26/06/2015	R208 On 05-November-15			Bond Future	8.09	95.4178	94.9703	95.4178	0.00
26/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2307	3	2	3	0.00
26/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	749	1	1	1	0.00
26/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	763	1	1	1	0.00
26/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	735	1	1	1	0.00
26/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	721	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
26/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2186	2	2	2	0.00
26/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2159	2	2	2	0.00
26/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2214	2	2	2	0.00
26/06/2015	R208 On 04-February-16			Bond Future	8.16	97.0385	96.5835	97.0385	0.00
26/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	969	1	1	1	0.00
26/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	954	1	1	1	0.00
26/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	983	1	1	1	0.00
26/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2659	2	3	2	0.00
26/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2633	2	3	2	0.00
26/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2607	2	3	2	0.00
26/06/2015	R209 On 06-August-15			Bond Future	8.89	78.3148	77.5084	78.3148	28,177.00
26/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7129	8	7	8	0.00
26/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	1943	2	2	2	0.00
26/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	1987	3	2	3	0.00
26/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	1900	2	2	2	0.00
26/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1122	1	1	1	0.00
26/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	46	0	0	0	2,914.00
26/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1092	1	1	1	0.00
26/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1153	1	1	1	0.00
26/06/2015	R209 On 05-November-15			Bond Future	8.95	76.4110	75.5906	76.4110	29.00
26/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	3971	5	4	5	0.00
26/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	470	1	0	1	0.00
26/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	493	1	0	1	0.00
26/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	481	1	0	1	0.00
26/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8125	7	8	7	0.00
26/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1768	2	2	2	900.00
26/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8201	8	8	8	0.00
26/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8050	7	8	7	0.00
26/06/2015	R209 On 04-February-16			Bond Future	9.00	77.7091	76.8747	77.7091	0.00
26/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2724	3	3	3	0.00
26/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2755	3	3	3	0.00
26/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2787	3	3	3	0.00
26/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4642	4	5	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
26/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4597	4	5	4	0.00
26/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4687	4	5	4	0.00
26/06/2015	R210 On 06-August-15			Bond Future	179.30	179.2342	179.2973	179.2342	1,227.00
26/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	307	0	0	0	0.00
26/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	287	0	0	0	0.00
26/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	297	0	0	0	0.00
26/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R210 On 05-November-15			Bond Future	180.01	179.9486	180.0097	179.9486	0.00
26/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	1990	2	2	2	0.00
26/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	2000	2	2	2	0.00
26/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	1980	2	2	2	0.00
26/06/2015	R211 On 06-August-15			Bond Future	134.18	134.1367	134.1806	134.1367	1,120.00
26/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	819	1	1	1	0.00
26/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	829	1	1	1	0.00
26/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	809	1	1	1	0.00
26/06/2015	R211 On 05-November-15			Bond Future	136.31	136.2668	136.3092	136.2668	0.00
26/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	1319	1	1	1	0.00
26/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	1309	1	1	1	0.00
26/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	1299	1	1	1	0.00
26/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 06-August-15			Bond Future	138.90	138.8471	138.8965	138.8471	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
26/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2094	2	2	2	0.00
26/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2104	2	2	2	0.00
26/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2114	2	2	2	0.00
26/06/2015	R212 On 05-November-15			Bond Future	141.10	141.0520	141.0999	141.0520	0.00
26/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	4900	5	5	5	0.00
26/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	4910	5	5	5	0.00
26/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	4890	5	5	5	0.00
26/06/2015	R213 On 06-August-15			Bond Future	8.77	89.0749	88.2765	89.0749	17,330.00
26/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	649	1	1	1	0.00
26/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	671	1	1	1	0.00
26/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	694	1	1	1	0.00
26/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	2715	2	3	2	0.00
26/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	2660	2	3	2	0.00
26/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	2771	2	3	2	0.00
26/06/2015	R213 On 05-November-15			Bond Future	8.83	86.9460	86.1336	86.9460	0.00
26/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	327	0	0	0	0.00
26/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	343	0	0	0	0.00
26/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	335	0	0	0	0.00
26/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	8980	8	9	8	0.00
26/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	8828	8	9	8	0.00
26/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	8904	8	9	8	0.00
26/06/2015	R213 On 04-February-16			Bond Future	8.89	88.4225	87.5963	88.4225	0.00
26/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	2993	3	3	3	0.00
26/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3026	3	3	3	0.00
26/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	2960	3	3	3	0.00
26/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4033	4	4	4	0.00
26/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	3992	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
26/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4074	4	4	4	0.00
26/06/2015	R214 On 06-August-15			Bond Future	8.93	79.4734	78.6209	79.4734	22,215.00
26/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	951	1	1	1	0.00
26/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	980	1	1	1	0.00
26/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1010	1	1	1	0.00
26/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2489	2	2	2	0.00
26/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2436	2	2	2	0.00
26/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2383	2	2	2	0.00
26/06/2015	R214 On 05-November-15			Bond Future	8.99	77.4451	76.5779	77.4451	0.00
26/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	480	1	0	1	0.00
26/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	469	1	0	1	0.00
26/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	458	1	0	1	0.00
26/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9060	8	9	8	0.00
26/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	8977	8	9	8	0.00
26/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	8894	8	9	8	0.00
26/06/2015	R214 On 04-February-16			Bond Future	9.04	78.7603	77.8784	78.7603	4,320.00
26/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	979	1	1	1	0.00
26/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	996	1	1	1	0.00
26/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	963	1	1	1	0.00
26/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9804	9	10	9	0.00
26/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	9881	9	10	9	0.00
26/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	9959	9	10	9	0.00
26/06/2015	R248 On 06-August-15			Bond Future	8.99	102.4910	101.3960	102.4910	38,733.00
26/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2518	1	3	1	0.00
26/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2626	2	3	2	0.00
26/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2411	1	2	1	0.00
26/06/2015	R248 On 05-November-15			Bond Future	9.05	99.6894	98.5754	99.6894	0.00
26/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	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
26/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	11875	11	12	11	0.00
26/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	11752	11	12	11	0.00
26/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11628	11	12	11	0.00
26/06/2015	R248 On 04-February-16			Bond Future	9.10	101.3825	100.2496	101.3825	0.00
26/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	1045	0	1	0	0.00
26/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	943	0	1	0	0.00
26/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1147	0	1	0	0.00