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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/06/2015 TO: 29/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	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
29/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	2025 On 06-August-15			Bond Future	121.11	121.0877	121.1078	121.0877	38.00
29/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	118	0	0	0	0.00
29/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	108	0	0	0	0.00
29/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	98	0	0	0	0.00
29/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
29/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
29/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
29/06/2015	2025 On 05-November-15			Bond Future	123.03	123.0087	123.0265	123.0087	0.00
29/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	16	0	0	0	0.00
29/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	36	0	0	0	0.00
29/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	26	0	0	0	0.00
29/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
29/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
29/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
29/06/2015	2030 On 06-August-15			Bond Future	8.80	94.3159	93.8110	94.3159	9,953.00
29/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8597	8	9	8	0.00
29/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8510	8	9	8	0.00
29/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8685	8	9	8	0.00
29/06/2015	2030 On 05-November-15			Bond Future	8.86	95.8125	95.2977	95.8125	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
29/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2817	2	3	2	0.00
29/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2738	2	3	2	0.00
29/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2897	2	3	2	0.00
29/06/2015	2032 On 06-August-15			Bond Future	8.89	97.9577	97.5024	97.9577	1,678.00
29/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	3297	3	3	3	0.00
29/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3383	3	3	3	0.00
29/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	3210	3	3	3	0.00
29/06/2015	2032 On 05-November-15			Bond Future	8.96	95.3572	94.8925	95.3572	0.00
29/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	8279	8	8	8	0.00
29/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	8371	8	8	8	0.00
29/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	8187	8	8	8	0.00
29/06/2015	2032 On 04-February-16			Bond Future	9.02	96.9771	96.5039	96.9771	0.00
29/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2673	2	3	2	0.00
29/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2590	2	3	2	0.00
29/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2506	2	3	2	0.00
29/06/2015	2037 On 06-August-15			Bond Future	9.00	96.0691	95.5681	96.0691	41,298.00
29/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	2301	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
29/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	2395	2	2	2	0.00
29/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	2207	2	2	2	0.00
29/06/2015	2037 On 05-November-15			Bond Future	9.06	97.5936	97.0826	97.5936	0.00
29/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	10320	10	10	10	0.00
29/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	10425	10	10	10	0.00
29/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	10215	10	10	10	0.00
29/06/2015	2037 On 04-February-16			Bond Future	9.12	94.9937	94.4733	94.9937	0.00
29/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	3349	3	3	3	0.00
29/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	3443	3	3	3	0.00
29/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	3256	3	3	3	0.00
29/06/2015	2038 On 06-August-15			Bond Future	126.10	124.7363	126.1030	124.7363	3,582.00
29/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	1897	3	2	3	0.00
29/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	1907	3	2	3	0.00
29/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	1887	3	2	3	0.00
29/06/2015	2038 On 05-November-15			Bond Future	128.10	126.7150	128.1009	126.7150	0.00
29/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	5899	7	6	7	0.00
29/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	5909	7	6	7	0.00
29/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	5889	7	6	7	0.00
29/06/2015	2044 On 06-August-15			Bond Future	9.05	97.7074	97.2117	97.7074	13,051.00
29/06/2015	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
29/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	3172	3	3	3	0.00
29/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2964	2	3	2	0.00
29/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	3068	3	3	3	0.00
29/06/2015	2044 On 05-November-15			Bond Future	9.11	99.2580	98.7523	99.2580	0.00
29/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	9093	9	9	9	0.00
29/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8979	8	9	8	0.00
29/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	9207	9	9	9	0.00
29/06/2015	2044 On 04-February-16			Bond Future	9.17	96.5610	96.0461	96.5610	0.00
29/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1525	1	2	1	0.00
29/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1724	1	2	1	0.00
29/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1625	1	2	1	0.00
29/06/2015	2046 On 06-August-15			Bond Future	122.94	122.9235	122.9448	122.9235	5,722.00
29/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	6045	6	6	6	0.00
29/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	6055	6	6	6	0.00
29/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	6065	6	6	6	0.00
29/06/2015	2046 On 05-November-15			Bond Future	123.49	123.4670	123.4863	123.4670	0.00
29/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9514	10	10	10	0.00
29/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9504	10	10	10	0.00
29/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9524	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
29/06/2015	2050 On 06-August-15			Bond Future	132.78	132.7596	132.7827	132.7596	3,821.00
29/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4207	4	4	4	0.00
29/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4227	4	4	4	0.00
29/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4217	4	4	4	0.00
29/06/2015	2050 On 05-November-15			Bond Future	134.89	134.8657	134.8859	134.8657	0.00
29/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10124	10	10	10	0.00
29/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10114	10	10	10	0.00
29/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10104	10	10	10	0.00
29/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	AL37 On 06-August-15			Index Future	455.55	456.2750	455.5520	456.2750	124.00
29/06/2015	AL37 On 05-November-15			Index Future	462.84	463.5890	462.8400	463.5890	0.00
29/06/2015	AL7T On 06-August-15			Index Future	535.90	537.8370	535.8970	537.8370	3.00
29/06/2015	AL7T On 05-November-15			Index Future	544.47	546.4590	544.4700	546.4590	0.00
29/06/2015	ALBI On 06-August-15			Index Future	489.29	490.9970	489.2940	490.9970	508.00
29/06/2015	ALBI On 05-November-15			Index Future	497.12	498.8680	497.1220	498.8680	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
29/06/2015	ALBI On 04-February-16			Index Future	505.55	507.3350	505.5530	507.3350	0.00
29/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	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
29/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2015	EL28 On 06-August-15			Bond Future	125.08	125.0559	125.0781	125.0559	0.00
29/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	68	0	0	0	0.00
29/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	78	0	0	0	0.00
29/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	88	0	0	0	0.00
29/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
29/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
29/06/2015	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
29/06/2015	EL28 On 05-November-15			Bond Future	125.51	125.4917	125.5115	125.4917	0.00
29/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1489	2	1	2	0.00
29/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1499	2	1	2	0.00
29/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1479	1	1	1	0.00
29/06/2015	ES33 On 06-August-15			Bond Future	9.91	83.3274	82.9766	83.3274	6,396.00
29/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
29/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
29/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
29/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2276	2	2	2	0.00
29/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	2129	2	2	2	0.00
29/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	2202	2	2	2	0.00
29/06/2015	ES33 On 05-November-15			Bond Future	10.00	80.8626	80.5046	80.8626	0.00
29/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7429	7	7	7	0.00
29/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7350	7	7	7	0.00
29/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7508	7	8	7	0.00
29/06/2015	ES33 On 04-February-16			Bond Future	10.09	82.2363	81.8716	82.2363	0.00
29/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	564	0	1	0	0.00
29/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	633	0	1	0	0.00
29/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	702	0	1	0	0.00
29/06/2015	GOVI On 06-August-15			GOVI	486.06	487.6380	486.0580	487.6380	467.00
29/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
29/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
29/06/2015	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
29/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	139420	12	14	12	0.00
29/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	139520	12	14	12	0.00
29/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	139320	12	14	12	0.00
29/06/2015	GOVI On 05-November-15			GOVI	493.83	495.4540	493.8340	495.4540	27.00
29/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
29/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
29/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
29/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	361660	35	36	35	0.00
29/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	361560	35	36	35	0.00
29/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	361760	35	36	35	0.00
29/06/2015	GOVI On 04-February-16			GOVI	502.21	503.8640	502.2090	503.8640	0.00
29/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
29/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
29/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
29/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	97810	8	10	8	0.00
29/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	98010	8	10	8	0.00
29/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	97910	8	10	8	0.00
29/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/06/2015	IGOV On 06-August-15			Index Future	228.54	228.1320	228.5380	228.1320	1,080.00
29/06/2015	IGOV On 05-November-15			Index Future	232.19	231.7890	232.1940	231.7890	17.00
29/06/2015	IGOV On 04-February-16			Index Future	236.13	235.7230	236.1320	235.7230	0.00
29/06/2015	ILBI On 06-August-15			Index Future	620.09	619.5560	620.0870	619.5560	159.00
29/06/2015	ILBI On 05-November-15			Index Future	630.21	629.6770	630.2060	629.6770	0.00
29/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/06/2015	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
29/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.17	93.8100	93.8300	93.8100	0.00
29/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6700	93.6800	93.6700	0.00
29/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.6200	93.6300	93.6200	0.00
29/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.51	93.5000	93.4900	93.5000	0.00
29/06/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	500.00
29/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.68	93.3300	93.3200	93.3300	0.00
29/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.86	93.1800	93.1400	93.1800	2,000.00
29/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.94	93.0700	93.0600	93.0700	0.00
29/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.17	92.8400	92.8300	92.8400	0.00
29/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
29/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
29/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.67	92.3400	92.3300	92.3400	0.00
29/06/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	92.1900	92.1900	0.00
29/06/2015	R023 On 06-August-15			Bond Future	8.26	100.9143	100.6414	100.9143	20,973.00
29/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	896	1	1	1	0.00
29/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4321	5	4	5	0.00
29/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	923	1	1	1	0.00
29/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	950	1	1	1	0.00
29/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1008	1	1	1	0.00
29/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	953	1	1	1	0.00
29/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	980	1	1	1	0.00
29/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	41	0	0	0	911.00
29/06/2015	R023 On 05-November-15			Bond Future	8.34	98.5922	98.3129	98.5922	0.00
29/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	979	1	1	1	0.00
29/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1017	1	1	1	0.00
29/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	998	1	1	1	0.00
29/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2824	3	3	3	0.00
29/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2789	3	3	3	0.00
29/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2860	3	3	3	0.00
29/06/2015	R023 On 04-February-16			Bond Future	8.41	100.2665	99.9818	100.2665	0.00
29/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1355	1	1	1	0.00
29/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1317	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
29/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1336	1	1	1	0.00
29/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3521	3	4	3	0.00
29/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3488	3	3	3	0.00
29/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3454	3	3	3	0.00
29/06/2015	R186 On 06-August-15			Bond Future	8.38	117.2544	116.7727	117.2544	35,832.00
29/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	1938	2	2	2	0.00
29/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	67	0	0	0	75.00
29/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	117	0	0	0	1,000.00
29/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1299	2	1	2	20.00
29/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	365	1	0	1	0.00
29/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	194	0	0	0	20.00
29/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	381	1	0	1	0.00
29/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	397	1	0	1	0.00
29/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	2892	3	3	3	0.00
29/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4261	5	4	5	0.00
29/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	1753	2	2	2	0.00
29/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2184	3	2	3	0.00
29/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	1709	2	2	2	0.00
29/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	467	1	0	1	75.00
29/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6140	6	6	6	0.00
29/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1023	1	1	1	5,229.00
29/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5338	5	5	5	0.00
29/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1189	1	1	1	4,229.00
29/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3575	3	4	3	0.00
29/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3181	3	3	3	0.00
29/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4571	4	5	4	0.00
29/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3441	3	3	3	0.00
29/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1577	1	2	1	0.00
29/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	568	0	1	0	20.00
29/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1155	1	1	1	75.00
29/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3508	3	4	3	0.00
29/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	248	0	0	0	5,350.00
29/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	876	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
29/06/2015	R186 On 05-November-15			Bond Future	8.45	119.1143	118.6225	119.1143	500.00
29/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	1901	2	2	2	0.00
29/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2648	3	3	3	0.00
29/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	1838	2	2	2	0.00
29/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	1966	2	2	2	0.00
29/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	1933	2	2	2	0.00
29/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4468	5	4	5	0.00
29/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5262	6	5	6	0.00
29/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2274	3	2	3	843.00
29/06/2015	R186 On 05-November-15	7.86	Call	Bond Future	927	1	1	1	674.00
29/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	696	1	1	1	169.00
29/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2670	2	3	2	6,248.00
29/06/2015	R186 On 05-November-15	7.86	Put	Bond Future	5688	5	6	5	0.00
29/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6537	6	7	6	0.00
29/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3676	3	4	3	1,090.00
29/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3580	3	4	3	0.00
29/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3080	3	3	3	9,370.00
29/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3485	3	3	3	0.00
29/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1421	1	1	1	843.00
29/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3532	3	4	3	8,690.00
29/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1094	1	1	1	2,600.00
29/06/2015	R186 On 04-February-16			Bond Future	8.51	115.8385	115.3376	115.8385	5,512.00
29/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	735	1	1	1	0.00
29/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	721	1	1	1	0.00
29/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	708	1	1	1	0.00
29/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8823	8	9	8	0.00
29/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8753	8	9	8	0.00
29/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8894	8	9	8	0.00
29/06/2015	R186 On 05-May-16			Bond Future	8.56	117.8950	117.3858	117.8950	0.00
29/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3237	3	3	3	0.00
29/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3270	4	3	4	0.00
29/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3204	3	3	3	0.00
29/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1247	1	1	1	0.00
29/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4940	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
29/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4853	5	5	5	0.00
29/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9087	9	9	9	0.00
29/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4896	5	5	5	0.00
29/06/2015	R197 On 06-August-15			Bond Future	289.15	289.1019	289.1493	289.1019	997.00
29/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	1139	1	1	1	0.00
29/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	1149	1	1	1	0.00
29/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	1159	1	1	1	0.00
29/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
29/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
29/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
29/06/2015	R197 On 05-November-15			Bond Future	293.73	293.6877	293.7296	293.6877	0.00
29/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	1260	1	1	1	0.00
29/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	1280	1	1	1	0.00
29/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	1270	1	1	1	0.00
29/06/2015	R202 On 06-August-15			Bond Future	236.40	236.6928	236.3961	236.6928	53,356.00
29/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	3594	3	4	3	0.00
29/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	3604	3	4	3	0.00
29/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	3614	3	4	3	0.00
29/06/2015	R202 On 05-November-15			Bond Future	240.14	240.4474	240.1410	240.4474	0.00
29/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	5849	6	6	6	0.00
29/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	5869	6	6	6	0.00
29/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	5859	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
29/06/2015	R203 On 06-August-15			Bond Future	7.37	105.1275	105.0384	105.1275	17,933.00
29/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	968	1	1	1	0.00
29/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	22	0	0	0	0.00
29/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	25	0	0	0	0.00
29/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	23	0	0	0	0.00
29/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1219	1	1	1	0.00
29/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1238	1	1	1	0.00
29/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	58	0	0	0	5,000.00
29/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1201	1	1	1	0.00
29/06/2015	R203 On 05-November-15			Bond Future	7.49	102.6299	102.5372	102.6299	0.00
29/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	8	0	0	0	0.00
29/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	8	0	0	0	0.00
29/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	9	0	0	0	0.00
29/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2605	3	3	3	0.00
29/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2587	2	3	2	0.00
29/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2622	3	3	3	0.00
29/06/2015	R203 On 04-February-16			Bond Future	7.60	104.3731	104.2781	104.3731	0.00
29/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	280	0	0	0	0.00
29/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	291	0	0	0	0.00
29/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	286	0	0	0	0.00
29/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	820	1	1	1	0.00
29/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	800	1	1	1	0.00
29/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	810	1	1	1	0.00
29/06/2015	R204 On 06-August-15			Bond Future	7.69	102.1388	102.0209	102.1388	15,357.00
29/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2105	2	2	2	0.00
29/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	559	1	1	1	0.00
29/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	592	1	1	1	0.00
29/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	575	1	1	1	0.00
29/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	25	0	0	0	699.00
29/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	403	0	0	0	0.00
29/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	416	0	0	0	0.00
29/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	390	0	0	0	0.00
29/06/2015	R204 On 05-November-15			Bond Future	7.80	103.7590	103.6370	103.7590	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
29/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	15	0	0	0	0.00
29/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	16	0	0	0	0.00
29/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	15	0	0	0	0.00
29/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4324	4	4	4	0.00
29/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4352	4	4	4	0.00
29/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4380	4	4	4	0.00
29/06/2015	R204 On 04-February-16			Bond Future	7.89	101.4839	101.3592	101.4839	0.00
29/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	537	1	1	1	0.00
29/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	528	1	1	1	0.00
29/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	519	1	1	1	0.00
29/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1514	1	2	1	0.00
29/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1498	1	1	1	0.00
29/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1531	1	2	1	0.00
29/06/2015	R207 On 06-August-15			Bond Future	7.93	98.2049	98.0418	98.2049	35,529.00
29/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	325	0	0	0	0.00
29/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	349	0	0	0	0.00
29/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	337	0	0	0	0.00
29/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	98	0	0	0	70.00
29/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1019	1	1	1	0.00
29/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1820	2	2	2	0.00
29/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	971	1	1	1	0.00
29/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	995	1	1	1	0.00
29/06/2015	R207 On 05-November-15			Bond Future	8.03	99.7629	99.5951	99.7629	0.00
29/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	673	1	1	1	0.00
29/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	699	1	1	1	0.00
29/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	686	1	1	1	0.00
29/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	412	0	0	0	19.00
29/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	352	0	0	0	53.00
29/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1665	2	2	2	0.00
29/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1643	2	2	2	0.00
29/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2243	2	2	2	0.00
29/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1622	2	2	2	0.00
29/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2429	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
29/06/2015	R207 On 04-February-16			Bond Future	8.11	97.8149	97.6436	97.8149	0.00
29/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	341	0	0	0	43.00
29/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	515	1	1	1	0.00
29/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	533	1	1	1	0.00
29/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	524	1	1	1	19.00
29/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2532	2	3	2	0.00
29/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2508	2	3	2	0.00
29/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2557	2	3	2	0.00
29/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3120	3	3	3	0.00
29/06/2015	R207 On 05-May-16			Bond Future	8.18	99.5514	99.3776	99.5514	0.00
29/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1125	1	1	1	0.00
29/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1100	1	1	1	0.00
29/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	779	1	1	1	43.00
29/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1113	1	1	1	0.00
29/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2143	2	2	2	0.00
29/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2124	2	2	2	0.00
29/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2716	3	3	3	0.00
29/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2161	2	2	2	0.00
29/06/2015	R208 On 06-August-15			Bond Future	8.06	96.8334	96.6174	96.8334	38,528.00
29/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	622	1	1	1	0.00
29/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	603	1	1	1	0.00
29/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	642	1	1	1	0.00
29/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3355	4	3	4	0.00
29/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	882	1	1	1	0.00
29/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	858	1	1	1	0.00
29/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	906	1	1	1	0.00
29/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	34	0	0	0	198.00
29/06/2015	R208 On 05-November-15			Bond Future	8.15	94.9703	94.7489	94.9703	0.00
29/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2143	2	2	2	0.00
29/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	662	1	1	1	0.00
29/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	676	1	1	1	0.00
29/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	649	1	1	1	0.00
29/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	779	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
29/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2321	2	2	2	0.00
29/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2292	2	2	2	0.00
29/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2350	2	2	2	0.00
29/06/2015	R208 On 04-February-16			Bond Future	8.22	96.5835	96.3576	96.5835	0.00
29/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	881	1	1	1	0.00
29/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	868	1	1	1	0.00
29/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	894	1	1	1	0.00
29/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2798	3	3	3	0.00
29/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2771	3	3	3	0.00
29/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2744	3	3	3	0.00
29/06/2015	R209 On 06-August-15			Bond Future	8.94	77.5084	77.1320	77.5084	28,177.00
29/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	6754	7	7	7	0.00
29/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	1671	2	2	2	0.00
29/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	1712	2	2	2	0.00
29/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	1630	2	2	2	0.00
29/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1226	1	1	1	0.00
29/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	47	0	0	0	2,914.00
29/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1193	1	1	1	0.00
29/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1260	1	1	1	0.00
29/06/2015	R209 On 05-November-15			Bond Future	9.00	75.5906	75.2066	75.5906	29.00
29/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	3698	4	4	4	0.00
29/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	402	0	0	0	0.00
29/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	422	0	0	0	0.00
29/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	412	0	0	0	0.00
29/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8439	8	8	8	0.00
29/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1879	2	2	2	900.00
29/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8516	8	9	8	0.00
29/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8363	8	8	8	0.00
29/06/2015	R209 On 04-February-16			Bond Future	9.05	76.8747	76.4837	76.8747	0.00
29/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2533	3	3	3	0.00
29/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2563	3	3	3	0.00
29/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2593	3	3	3	0.00
29/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4840	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
29/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4794	5	5	5	0.00
29/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4887	5	5	5	0.00
29/06/2015	R210 On 06-August-15			Bond Future	179.33	179.2973	179.3269	179.2973	1,227.00
29/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	337	0	0	0	0.00
29/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	317	0	0	0	0.00
29/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	327	0	0	0	0.00
29/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
29/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
29/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
29/06/2015	R210 On 05-November-15			Bond Future	180.04	180.0097	180.0360	180.0097	0.00
29/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	1964	2	2	2	0.00
29/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	1974	2	2	2	0.00
29/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	1954	2	2	2	0.00
29/06/2015	R211 On 06-August-15			Bond Future	134.20	134.1806	134.1991	134.1806	1,120.00
29/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	801	1	1	1	0.00
29/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	811	1	1	1	0.00
29/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	791	1	1	1	0.00
29/06/2015	R211 On 05-November-15			Bond Future	136.33	136.3092	136.3252	136.3092	0.00
29/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	1335	1	1	1	0.00
29/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	1325	1	1	1	0.00
29/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	1315	1	1	1	0.00
29/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
29/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
29/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
29/06/2015	R212 On 06-August-15			Bond Future	139.09	138.8965	139.0876	138.8965	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
29/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	1902	2	2	2	0.00
29/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	1912	2	2	2	0.00
29/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	1922	2	2	2	0.00
29/06/2015	R212 On 05-November-15			Bond Future	141.29	141.0999	141.2912	141.0999	0.00
29/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	4709	5	5	5	0.00
29/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	4719	5	5	5	0.00
29/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	4699	5	5	5	0.00
29/06/2015	R213 On 06-August-15			Bond Future	8.83	88.2765	87.8277	88.2765	17,330.00
29/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	486	1	0	1	0.00
29/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	504	1	1	1	0.00
29/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	523	1	1	1	0.00
29/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	2997	3	3	3	0.00
29/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	2938	3	3	3	0.00
29/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3056	3	3	3	0.00
29/06/2015	R213 On 05-November-15			Bond Future	8.89	86.1336	85.6758	86.1336	0.00
29/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	268	0	0	0	0.00
29/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	282	0	0	0	0.00
29/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	275	0	0	0	0.00
29/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9379	9	9	9	0.00
29/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9224	9	9	9	0.00
29/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9301	9	9	9	0.00
29/06/2015	R213 On 04-February-16			Bond Future	8.96	87.5963	87.1303	87.5963	0.00
29/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	2755	3	3	3	0.00
29/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	2786	3	3	3	0.00
29/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	2723	3	3	3	0.00
29/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4260	4	4	4	0.00
29/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4218	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
29/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4303	4	4	4	0.00
29/06/2015	R214 On 06-August-15			Bond Future	8.98	78.6209	78.1834	78.6209	22,215.00
29/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	750	1	1	1	0.00
29/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	775	1	1	1	0.00
29/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	801	1	1	1	0.00
29/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2725	2	3	2	0.00
29/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2668	2	3	2	0.00
29/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2611	2	3	2	0.00
29/06/2015	R214 On 05-November-15			Bond Future	9.04	76.5779	76.1318	76.5779	0.00
29/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	405	0	0	0	0.00
29/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	395	0	0	0	0.00
29/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	385	0	0	0	0.00
29/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9433	9	9	9	0.00
29/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9349	9	9	9	0.00
29/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9265	9	9	9	0.00
29/06/2015	R214 On 04-February-16			Bond Future	9.10	77.8784	77.4242	77.8784	4,320.00
29/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	875	1	1	1	0.00
29/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	890	1	1	1	0.00
29/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	861	1	1	1	0.00
29/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	10153	10	10	10	0.00
29/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10231	10	10	10	0.00
29/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10310	10	10	10	0.00
29/06/2015	R248 On 06-August-15			Bond Future	9.03	101.3960	100.9376	101.3960	41,313.00
29/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2977	3	3	3	0.00
29/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	3084	3	3	3	0.00
29/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2870	2	3	2	0.00
29/06/2015	R248 On 05-November-15			Bond Future	9.10	98.5754	98.1077	98.5754	0.00
29/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	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
29/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	12343	12	12	12	0.00
29/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	12219	12	12	12	0.00
29/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	12096	12	12	12	0.00
29/06/2015	R248 On 04-February-16			Bond Future	9.15	100.2496	99.7732	100.2496	0.00
29/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	1521	1	2	1	0.00
29/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	1419	1	1	1	0.00
29/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1623	1	2	1	0.00