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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/06/2015 TO: 30/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	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
30/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	2025 On 06-August-15			Bond Future	121.13	121.1078	121.1275	121.1078	38.00
30/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	138	0	0	0	0.00
30/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	128	0	0	0	0.00
30/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	118	0	0	0	0.00
30/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
30/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
30/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
30/06/2015	2025 On 05-November-15			Bond Future	123.05	123.0265	123.0451	123.0265	0.00
30/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	35	0	0	0	0.00
30/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	55	0	0	0	0.00
30/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	45	0	0	0	0.00
30/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
30/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
30/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
30/06/2015	2030 On 06-August-15			Bond Future	8.73	93.8110	94.3291	93.8110	9,953.00
30/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8079	9	8	9	0.00
30/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	7992	9	8	9	0.00
30/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8167	9	8	9	0.00
30/06/2015	2030 On 05-November-15			Bond Future	8.79	95.2977	95.8229	95.2977	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
30/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2292	3	2	3	0.00
30/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2213	3	2	3	0.00
30/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2371	3	2	3	0.00
30/06/2015	2032 On 06-August-15			Bond Future	8.83	97.5024	98.0132	97.5024	1,678.00
30/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	2786	3	3	3	0.00
30/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	2873	3	3	3	0.00
30/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2699	3	3	3	0.00
30/06/2015	2032 On 05-November-15			Bond Future	8.89	94.8925	95.4102	94.8925	0.00
30/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7761	8	8	8	0.00
30/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	7853	8	8	8	0.00
30/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7669	8	8	8	0.00
30/06/2015	2032 On 04-February-16			Bond Future	8.95	96.5039	97.0303	96.5039	0.00
30/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2147	3	2	3	0.00
30/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2064	3	2	3	0.00
30/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	1980	3	2	3	0.00
30/06/2015	2037 On 06-August-15			Bond Future	8.95	95.5681	96.0374	95.5681	41,298.00
30/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1832	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
30/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1926	2	2	2	0.00
30/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1737	2	2	2	0.00
30/06/2015	2037 On 05-November-15			Bond Future	9.01	97.0826	97.5582	97.0826	0.00
30/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9844	10	10	10	0.00
30/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9950	10	10	10	0.00
30/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9739	10	10	10	0.00
30/06/2015	2037 On 04-February-16			Bond Future	9.06	94.4733	94.9567	94.4733	0.00
30/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2866	3	3	3	0.00
30/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2960	3	3	3	0.00
30/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2773	3	3	3	0.00
30/06/2015	2038 On 06-August-15			Bond Future	124.78	126.1030	124.7792	126.1030	3,582.00
30/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	3221	2	3	2	0.00
30/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	3231	2	3	2	0.00
30/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	3211	2	3	2	0.00
30/06/2015	2038 On 05-November-15			Bond Future	126.75	128.1009	126.7545	128.1009	0.00
30/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	7246	6	7	6	0.00
30/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	7256	6	7	6	0.00
30/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	7236	6	7	6	0.00
30/06/2015	2044 On 06-August-15			Bond Future	9.00	97.2117	97.7733	97.2117	13,051.00
30/06/2015	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
30/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2611	3	3	3	0.00
30/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2402	3	2	3	0.00
30/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2506	3	3	3	0.00
30/06/2015	2044 On 05-November-15			Bond Future	9.05	98.7523	99.3216	98.7523	0.00
30/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8524	9	9	9	0.00
30/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8410	9	8	9	0.00
30/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8637	9	9	9	0.00
30/06/2015	2044 On 04-February-16			Bond Future	9.11	96.0461	96.6248	96.0461	0.00
30/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	947	2	1	2	0.00
30/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1146	2	1	2	0.00
30/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1046	2	1	2	0.00
30/06/2015	2046 On 06-August-15			Bond Future	122.97	122.9448	122.9658	122.9448	5,722.00
30/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	6024	6	6	6	0.00
30/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	6034	6	6	6	0.00
30/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	6044	6	6	6	0.00
30/06/2015	2046 On 05-November-15			Bond Future	123.51	123.4863	123.5063	123.4863	0.00
30/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9494	10	9	10	0.00
30/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9484	10	9	10	0.00
30/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9504	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
30/06/2015	2050 On 06-August-15			Bond Future	132.81	132.7827	132.8051	132.7827	3,821.00
30/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4185	4	4	4	0.00
30/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4205	4	4	4	0.00
30/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4195	4	4	4	0.00
30/06/2015	2050 On 05-November-15			Bond Future	134.91	134.8859	134.9072	134.8859	0.00
30/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10103	10	10	10	0.00
30/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10093	10	10	10	0.00
30/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10083	10	10	10	0.00
30/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	AL37 On 06-August-15			Index Future	456.97	455.5520	456.9740	455.5520	124.00
30/06/2015	AL37 On 05-November-15			Index Future	464.28	462.8400	464.2800	462.8400	0.00
30/06/2015	AL7T On 06-August-15			Index Future	538.39	535.8970	538.3900	535.8970	3.00
30/06/2015	AL7T On 05-November-15			Index Future	547.00	544.4700	546.9970	544.4700	0.00
30/06/2015	ALBI On 06-August-15			Index Future	491.43	489.2940	491.4310	489.2940	508.00
30/06/2015	ALBI On 05-November-15			Index Future	499.29	497.1220	499.2880	497.1220	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
30/06/2015	ALBI On 04-February-16			Index Future	507.75	505.5530	507.7540	505.5530	0.00
30/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	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
30/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2015	EL28 On 06-August-15			Bond Future	125.10	125.0781	125.1001	125.0781	0.00
30/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	90	0	0	0	0.00
30/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	100	0	0	0	0.00
30/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	110	0	0	0	0.00
30/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
30/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
30/06/2015	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
30/06/2015	EL28 On 05-November-15			Bond Future	125.53	125.5115	125.5323	125.5115	0.00
30/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1468	1	1	1	0.00
30/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1478	1	1	1	0.00
30/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1458	1	1	1	0.00
30/06/2015	ES33 On 06-August-15			Bond Future	9.85	82.9766	83.3789	82.9766	6,396.00
30/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
30/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
30/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
30/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1874	2	2	2	0.00
30/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1727	2	2	2	0.00
30/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1800	2	2	2	0.00
30/06/2015	ES33 On 05-November-15			Bond Future	9.94	80.5046	80.9122	80.5046	0.00
30/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7021	7	7	7	0.00
30/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6942	7	7	7	0.00
30/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7101	8	7	8	0.00
30/06/2015	ES33 On 04-February-16			Bond Future	10.03	81.8716	82.2859	81.8716	0.00
30/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	150	1	0	1	0.00
30/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	219	1	0	1	0.00
30/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	288	1	0	1	0.00
30/06/2015	GOVI On 06-August-15			GOVI	488.14	486.0580	488.1390	486.0580	468.00
30/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
30/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
30/06/2015	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
30/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	118610	14	12	14	0.00
30/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	118710	14	12	14	0.00
30/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	118510	14	12	14	0.00
30/06/2015	GOVI On 05-November-15			GOVI	495.94	493.8340	495.9430	493.8340	27.00
30/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
30/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
30/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
30/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	340570	36	34	36	0.00
30/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	340470	36	34	36	0.00
30/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	340670	36	34	36	0.00
30/06/2015	GOVI On 04-February-16			GOVI	504.35	502.2090	504.3520	502.2090	0.00
30/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
30/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
30/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
30/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	76380	10	8	10	0.00
30/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	76580	10	8	10	0.00
30/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	76480	10	8	10	0.00
30/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/06/2015	IGOV On 06-August-15			Index Future	228.41	228.5380	228.4140	228.5380	1,080.00
30/06/2015	IGOV On 05-November-15			Index Future	232.07	232.1940	232.0660	232.1940	17.00
30/06/2015	IGOV On 04-February-16			Index Future	236.00	236.1320	236.0010	236.1320	0.00
30/06/2015	ILBI On 06-August-15			Index Future	619.64	620.0870	619.6430	620.0870	159.00
30/06/2015	ILBI On 05-November-15			Index Future	629.75	630.2060	629.7520	630.2060	0.00
30/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/06/2015	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
30/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.14	93.8300	93.8600	93.8300	0.00
30/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.29	93.6800	93.7100	93.6800	0.00
30/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.33	93.6300	93.6700	93.6300	0.00
30/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.4900	93.5400	93.4900	0.00
30/06/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.50	93.4400	93.5000	93.4400	500.00
30/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.62	93.3200	93.3800	93.3200	0.00
30/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.79	93.1400	93.2100	93.1400	2,000.00
30/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.87	93.0600	93.1300	93.0600	0.00
30/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.8300	92.9100	92.8300	0.00
30/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.30	92.6300	92.7000	92.6300	0.00
30/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.4600	92.5400	92.4600	0.00
30/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.59	92.3300	92.4100	92.3300	0.00
30/06/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	92.1900	92.1900	0.00
30/06/2015	R023 On 06-August-15			Bond Future	8.19	100.6414	101.0358	100.6414	20,973.00
30/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1086	1	1	1	0.00
30/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4699	4	5	4	0.00
30/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1116	1	1	1	0.00
30/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1147	1	1	1	0.00
30/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	803	1	1	1	0.00
30/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	755	1	1	1	0.00
30/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	779	1	1	1	0.00
30/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	24	0	0	0	911.00
30/06/2015	R023 On 05-November-15			Bond Future	8.27	98.3129	98.7123	98.3129	0.00
30/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1105	1	1	1	0.00
30/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1147	1	1	1	0.00
30/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1126	1	1	1	0.00
30/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2553	3	3	3	0.00
30/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2519	3	3	3	0.00
30/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2586	3	3	3	0.00
30/06/2015	R023 On 04-February-16			Bond Future	8.34	99.9818	100.3878	99.9818	0.00
30/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1492	1	1	1	0.00
30/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1451	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
30/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1472	1	1	1	0.00
30/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3249	4	3	4	0.00
30/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3217	3	3	3	0.00
30/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3185	3	3	3	0.00
30/06/2015	R186 On 06-August-15			Bond Future	8.31	116.7727	117.3487	116.7727	35,792.00
30/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2297	2	2	2	0.00
30/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	90	0	0	0	75.00
30/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	155	0	0	0	1,000.00
30/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1579	1	2	1	20.00
30/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	471	0	0	0	0.00
30/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	255	0	0	0	20.00
30/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	490	0	0	0	0.00
30/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	510	0	1	0	0.00
30/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	3328	3	3	3	0.00
30/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4766	4	5	4	0.00
30/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2091	2	2	2	0.00
30/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2566	2	3	2	0.00
30/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2042	2	2	2	0.00
30/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	596	0	1	0	75.00
30/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	5587	6	6	6	0.00
30/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	806	1	1	1	5,229.00
30/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	4800	5	5	5	0.00
30/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	946	1	1	1	4,229.00
30/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3105	4	3	4	0.00
30/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	2735	3	3	3	0.00
30/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4056	5	4	5	0.00
30/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	2979	3	3	3	0.00
30/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1281	2	1	2	0.00
30/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	429	1	0	1	20.00
30/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	917	1	1	1	75.00
30/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3041	4	3	4	0.00
30/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	177	0	0	0	5,350.00
30/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	682	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
30/06/2015	R186 On 05-November-15			Bond Future	8.38	118.6225	119.2063	118.6225	500.00
30/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2149	2	2	2	0.00
30/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2963	3	3	3	0.00
30/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2080	2	2	2	0.00
30/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2220	2	2	2	0.00
30/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2184	2	2	2	0.00
30/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4884	4	5	4	0.00
30/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5710	5	6	5	0.00
30/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2557	2	3	2	843.00
30/06/2015	R186 On 05-November-15	7.86	Call	Bond Future	1061	1	1	1	674.00
30/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	798	1	1	1	169.00
30/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2401	3	2	3	6,248.00
30/06/2015	R186 On 05-November-15	7.86	Put	Bond Future	5238	6	5	6	0.00
30/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6055	7	6	7	0.00
30/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3334	4	3	4	1,090.00
30/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3244	4	3	4	0.00
30/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	2780	3	3	3	9,370.00
30/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3155	3	3	3	0.00
30/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1254	1	1	1	843.00
30/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3199	4	3	4	8,690.00
30/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	958	1	1	1	2,600.00
30/06/2015	R186 On 04-February-16			Bond Future	8.43	115.3376	115.9310	115.3376	5,512.00
30/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	818	1	1	1	0.00
30/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	803	1	1	1	0.00
30/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	788	1	1	1	0.00
30/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8311	9	8	9	0.00
30/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8243	9	8	9	0.00
30/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8381	9	8	9	0.00
30/06/2015	R186 On 05-May-16			Bond Future	8.48	117.3858	117.9885	117.3858	0.00
30/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3533	3	4	3	0.00
30/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3569	3	4	3	0.00
30/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3497	3	3	3	0.00
30/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1359	1	1	1	0.00
30/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4631	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
30/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4549	5	5	5	0.00
30/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	8596	9	9	9	0.00
30/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4590	5	5	5	0.00
30/06/2015	R197 On 06-August-15			Bond Future	289.20	289.1493	289.1961	289.1493	997.00
30/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	1186	1	1	1	0.00
30/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	1196	1	1	1	0.00
30/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	1206	1	1	1	0.00
30/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
30/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
30/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
30/06/2015	R197 On 05-November-15			Bond Future	293.77	293.7296	293.7739	293.7296	0.00
30/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	1216	1	1	1	0.00
30/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	1236	1	1	1	0.00
30/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	1226	1	1	1	0.00
30/06/2015	R202 On 06-August-15			Bond Future	236.44	236.3961	236.4354	236.3961	53,356.00
30/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	3555	4	4	4	0.00
30/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	3565	4	4	4	0.00
30/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	3575	4	4	4	0.00
30/06/2015	R202 On 05-November-15			Bond Future	240.18	240.1410	240.1779	240.1410	0.00
30/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	5812	6	6	6	0.00
30/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	5832	6	6	6	0.00
30/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	5822	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
30/06/2015	R203 On 06-August-15			Bond Future	7.27	105.0384	105.2147	105.0384	17,933.00
30/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	34	0	0	0	0.00
30/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1124	1	1	1	0.00
30/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	38	0	0	0	0.00
30/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	36	0	0	0	0.00
30/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1055	1	1	1	0.00
30/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1073	1	1	1	0.00
30/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	37	0	0	0	5,000.00
30/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1038	1	1	1	0.00
30/06/2015	R203 On 05-November-15			Bond Future	7.39	102.5372	102.7151	102.5372	0.00
30/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	11	0	0	0	0.00
30/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	11	0	0	0	0.00
30/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	12	0	0	0	0.00
30/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2430	3	2	3	0.00
30/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2413	3	2	3	0.00
30/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2447	3	2	3	0.00
30/06/2015	R203 On 04-February-16			Bond Future	7.48	104.2781	104.4588	104.2781	0.00
30/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	345	0	0	0	0.00
30/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	357	0	0	0	0.00
30/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	351	0	0	0	0.00
30/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	704	1	1	1	0.00
30/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	686	1	1	1	0.00
30/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	695	1	1	1	0.00
30/06/2015	R204 On 06-August-15			Bond Future	7.61	102.0209	102.2679	102.0209	15,357.00
30/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2340	2	2	2	0.00
30/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	695	1	1	1	0.00
30/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	733	1	1	1	0.00
30/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	714	1	1	1	0.00
30/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	14	0	0	0	699.00
30/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	294	0	0	0	0.00
30/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	304	0	0	0	0.00
30/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	284	0	0	0	0.00
30/06/2015	R204 On 05-November-15			Bond Future	7.71	103.6370	103.8867	103.6370	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
30/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	20	0	0	0	0.00
30/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	20	0	0	0	0.00
30/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	19	0	0	0	0.00
30/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4078	4	4	4	0.00
30/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4106	4	4	4	0.00
30/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4134	4	4	4	0.00
30/06/2015	R204 On 04-February-16			Bond Future	7.79	101.3592	101.6129	101.3592	0.00
30/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	631	1	1	1	0.00
30/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	621	1	1	1	0.00
30/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	611	1	1	1	0.00
30/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1354	2	1	2	0.00
30/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1338	1	1	1	0.00
30/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1369	2	1	2	0.00
30/06/2015	R207 On 06-August-15			Bond Future	7.84	98.0418	98.3633	98.0418	35,529.00
30/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	438	0	0	0	0.00
30/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	469	0	0	0	0.00
30/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	453	0	0	0	0.00
30/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	143	0	0	0	70.00
30/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	811	1	1	1	0.00
30/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1543	2	2	2	0.00
30/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	769	1	1	1	0.00
30/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	790	1	1	1	0.00
30/06/2015	R207 On 05-November-15			Bond Future	7.93	99.5951	99.9205	99.5951	0.00
30/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	785	1	1	1	0.00
30/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	815	1	1	1	0.00
30/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	800	1	1	1	0.00
30/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	486	0	0	0	19.00
30/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	416	0	0	0	53.00
30/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1452	2	1	2	0.00
30/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1432	2	1	2	0.00
30/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	1992	2	2	2	0.00
30/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1412	2	1	2	0.00
30/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2168	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
30/06/2015	R207 On 04-February-16			Bond Future	8.01	97.6436	97.9744	97.6436	0.00
30/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	395	0	0	0	43.00
30/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	593	1	1	1	0.00
30/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	614	1	1	1	0.00
30/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	604	1	1	1	19.00
30/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2282	3	2	3	0.00
30/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2259	3	2	3	0.00
30/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2305	3	2	3	0.00
30/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	2844	3	3	3	0.00
30/06/2015	R207 On 05-May-16			Bond Future	8.07	99.3776	99.7131	99.3776	0.00
30/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1258	1	1	1	0.00
30/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1229	1	1	1	0.00
30/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	873	1	1	1	43.00
30/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1243	1	1	1	0.00
30/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	1938	2	2	2	0.00
30/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	1921	2	2	2	0.00
30/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2475	3	2	3	0.00
30/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	1955	2	2	2	0.00
30/06/2015	R208 On 06-August-15			Bond Future	7.98	96.6174	96.9749	96.6174	38,528.00
30/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	784	1	1	1	0.00
30/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	761	1	1	1	0.00
30/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	807	1	1	1	0.00
30/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3698	3	4	3	0.00
30/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	686	1	1	1	0.00
30/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	666	1	1	1	0.00
30/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	706	1	1	1	0.00
30/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	19	0	0	0	198.00
30/06/2015	R208 On 05-November-15			Bond Future	8.06	94.7489	95.1108	94.7489	0.00
30/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2399	2	2	2	0.00
30/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	781	1	1	1	0.00
30/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	796	1	1	1	0.00
30/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	766	1	1	1	0.00
30/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	672	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
30/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2078	2	2	2	0.00
30/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2051	2	2	2	0.00
30/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2105	2	2	2	0.00
30/06/2015	R208 On 04-February-16			Bond Future	8.13	96.3576	96.7255	96.3576	0.00
30/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	1011	1	1	1	0.00
30/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	996	1	1	1	0.00
30/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	1027	1	1	1	0.00
30/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2559	3	3	3	0.00
30/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2534	3	3	3	0.00
30/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2508	3	3	3	0.00
30/06/2015	R209 On 06-August-15			Bond Future	8.88	77.1320	77.5575	77.1320	28,177.00
30/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7166	7	7	7	0.00
30/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	1906	2	2	2	0.00
30/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	1951	2	2	2	0.00
30/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	1862	2	2	2	0.00
30/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1036	1	1	1	0.00
30/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	33	0	0	0	2,914.00
30/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1006	1	1	1	0.00
30/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1066	1	1	1	0.00
30/06/2015	R209 On 05-November-15			Bond Future	8.94	75.2066	75.6379	75.2066	29.00
30/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	3977	4	4	4	0.00
30/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	438	0	0	0	0.00
30/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	460	0	0	0	0.00
30/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	449	0	0	0	0.00
30/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8045	8	8	8	0.00
30/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1727	2	2	2	900.00
30/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8121	9	8	9	0.00
30/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	7970	8	8	8	0.00
30/06/2015	R209 On 04-February-16			Bond Future	8.99	76.4837	76.9221	76.4837	0.00
30/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2719	3	3	3	0.00
30/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2751	3	3	3	0.00
30/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2784	3	3	3	0.00
30/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4591	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
30/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4546	5	5	5	0.00
30/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4635	5	5	5	0.00
30/06/2015	R210 On 06-August-15			Bond Future	179.36	179.3269	179.3560	179.3269	1,227.00
30/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	366	0	0	0	0.00
30/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	346	0	0	0	0.00
30/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	356	0	0	0	0.00
30/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
30/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
30/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
30/06/2015	R210 On 05-November-15			Bond Future	180.06	180.0360	180.0636	180.0360	0.00
30/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	1936	2	2	2	0.00
30/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	1946	2	2	2	0.00
30/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	1926	2	2	2	0.00
30/06/2015	R211 On 06-August-15			Bond Future	134.22	134.1991	134.2173	134.1991	1,120.00
30/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	783	1	1	1	0.00
30/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	793	1	1	1	0.00
30/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	773	1	1	1	0.00
30/06/2015	R211 On 05-November-15			Bond Future	136.34	136.3252	136.3421	136.3252	0.00
30/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	1352	1	1	1	0.00
30/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	1342	1	1	1	0.00
30/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	1332	1	1	1	0.00
30/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
30/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
30/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
30/06/2015	R212 On 06-August-15			Bond Future	139.11	139.0876	139.1104	139.0876	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
30/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	1880	2	2	2	0.00
30/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	1890	2	2	2	0.00
30/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	1900	2	2	2	0.00
30/06/2015	R212 On 05-November-15			Bond Future	141.31	141.2912	141.3126	141.2912	0.00
30/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	4687	5	5	5	0.00
30/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	4697	5	5	5	0.00
30/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	4677	5	5	5	0.00
30/06/2015	R213 On 06-August-15			Bond Future	8.77	87.8277	88.2879	87.8277	17,330.00
30/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	578	0	1	0	0.00
30/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	599	1	1	1	0.00
30/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	622	1	1	1	0.00
30/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	2632	3	3	3	0.00
30/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	2576	3	3	3	0.00
30/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	2688	3	3	3	0.00
30/06/2015	R213 On 05-November-15			Bond Future	8.83	85.6758	86.1423	85.6758	0.00
30/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	299	0	0	0	0.00
30/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	314	0	0	0	0.00
30/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	306	0	0	0	0.00
30/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	8943	9	9	9	0.00
30/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	8790	9	9	9	0.00
30/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	8866	9	9	9	0.00
30/06/2015	R213 On 04-February-16			Bond Future	8.89	87.1303	87.6044	87.1303	0.00
30/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	2979	3	3	3	0.00
30/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3013	3	3	3	0.00
30/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	2945	3	3	3	0.00
30/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4011	4	4	4	0.00
30/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	3971	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
30/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4051	4	4	4	0.00
30/06/2015	R214 On 06-August-15			Bond Future	8.93	78.1834	78.6318	78.1834	22,215.00
30/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	880	1	1	1	0.00
30/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	909	1	1	1	0.00
30/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	939	1	1	1	0.00
30/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2408	3	2	3	0.00
30/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2354	3	2	3	0.00
30/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2301	3	2	3	0.00
30/06/2015	R214 On 05-November-15			Bond Future	8.99	76.1318	76.5864	76.1318	0.00
30/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	442	0	0	0	0.00
30/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	431	0	0	0	0.00
30/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	421	0	0	0	0.00
30/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9014	9	9	9	0.00
30/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	8930	9	9	9	0.00
30/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	8847	9	9	9	0.00
30/06/2015	R214 On 04-February-16			Bond Future	9.04	77.4242	77.8863	77.4242	4,320.00
30/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	929	1	1	1	0.00
30/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	944	1	1	1	0.00
30/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	914	1	1	1	0.00
30/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9745	10	10	10	0.00
30/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	9823	10	10	10	0.00
30/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	9901	10	10	10	0.00
30/06/2015	R248 On 06-August-15			Bond Future	8.98	100.9376	101.5143	100.9376	41,313.00
30/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2400	3	2	3	0.00
30/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2508	3	3	3	0.00
30/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2293	3	2	3	0.00
30/06/2015	R248 On 05-November-15			Bond Future	9.04	98.1077	98.6923	98.1077	0.00
30/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	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
30/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	11758	12	12	12	0.00
30/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	11635	12	12	12	0.00
30/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11511	12	12	12	0.00
30/06/2015	R248 On 04-February-16			Bond Future	9.09	99.7732	100.3675	99.7732	0.00
30/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	927	2	1	2	0.00
30/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	825	1	1	1	0.00
30/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1029	2	1	2	0.00