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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	2025 On 06-August-15			Bond Future	121.09	120.8339	121.0877	120.8339	38.00
26/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	98	0	98	0	0.00
26/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	88	0	88	0	0.00
26/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	78	0	78	0	0.00
26/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
26/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
26/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
26/06/2015	2025 On 05-November-15			Bond Future	123.01	122.7526	123.0087	122.7526	0.00
26/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	19	0	19	0	0.00
26/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	9	0	9	0	0.00
26/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
26/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
26/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1	0	1	0	0.00
26/06/2015	2030 On 06-August-15			Bond Future	8.73	95.1442	8.7309	95.1442	9,953.00
26/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8092	7	8092	7	0.00
26/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8005	7	8005	7	0.00
26/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8180	7	8180	7	0.00
26/06/2015	2030 On 05-November-15			Bond Future	8.80	96.6555	8.7952	96.6555	0.00
26/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2302	1	2302	1	0.00
26/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2223	1	2223	1	0.00
26/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2382	2	2382	2	0.00
26/06/2015	2032 On 06-August-15			Bond Future	8.83	98.8428	8.8345	98.8428	1,678.00
26/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	2841	2	2841	2	0.00
26/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	2928	2	2928	2	0.00

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26/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2754	2	2754	2	0.00
26/06/2015	2032 On 05-November-15			Bond Future	8.90	96.2577	8.9001	96.2577	0.00
26/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7814	7	7814	7	0.00
26/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	7906	7	7906	7	0.00
26/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7722	7	7722	7	0.00
26/06/2015	2032 On 04-February-16			Bond Future	8.96	97.8930	8.9577	97.8930	0.00
26/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2200	1	2200	1	0.00
26/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2117	1	2117	1	0.00
26/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2033	1	2033	1	0.00
26/06/2015	2037 On 06-August-15			Bond Future	8.94	96.9975	8.9437	96.9975	41,298.00
26/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1800	1	1800	1	0.00
26/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1894	1	1894	1	0.00
26/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1706	1	1706	1	0.00
26/06/2015	2037 On 05-November-15			Bond Future	9.00	98.5384	9.0046	98.5384	0.00
26/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9809	9	9809	9	0.00
26/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9914	9	9914	9	0.00
26/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9704	9	9704	9	0.00
26/06/2015	2037 On 04-February-16			Bond Future	9.06	95.9545	9.0594	95.9545	0.00
26/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2829	2	2829	2	0.00

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26/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2923	2	2923	2	0.00
26/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2736	2	2736	2	0.00
26/06/2015	2038 On 06-August-15			Bond Future	124.74	124.6912	124.7363	124.6912	3,582.00
26/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	3264	3	3264	3	0.00
26/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	3274	3	3274	3	0.00
26/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	3254	3	3254	3	0.00
26/06/2015	2038 On 05-November-15			Bond Future	126.72	126.6714	126.7150	126.6714	0.00
26/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	7285	7	7285	7	0.00
26/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	7295	7	7295	7	0.00
26/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	7275	7	7275	7	0.00
26/06/2015	2044 On 06-August-15			Bond Future	9.00	98.7718	9.0021	98.7718	13,051.00
26/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2677	2	2677	2	0.00
26/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2468	1	2468	1	0.00
26/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2572	2	2572	2	0.00
26/06/2015	2044 On 05-November-15			Bond Future	9.06	100.3409	9.0602	100.3409	0.00
26/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8587	8	8587	8	0.00
26/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8473	7	8473	7	0.00
26/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8701	8	8701	8	0.00
26/06/2015	2044 On 04-February-16			Bond Future	9.11	97.6624	9.1127	97.6624	0.00
26/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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26/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1010	0	1010	0	0.00
26/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1209	0	1209	0	0.00
26/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1110	0	1110	0	0.00
26/06/2015	2046 On 06-August-15			Bond Future	122.92	123.1473	122.9235	123.1473	5,722.00
26/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	6066	6	6066	6	0.00
26/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	6076	6	6076	6	0.00
26/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	6086	6	6086	6	0.00
26/06/2015	2046 On 05-November-15			Bond Future	123.47	123.6965	123.4670	123.6965	0.00
26/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9533	9	9533	9	0.00
26/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9523	9	9523	9	0.00
26/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9543	9	9543	9	0.00
26/06/2015	2050 On 06-August-15			Bond Future	132.76	132.8734	132.7596	132.8734	3,821.00
26/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4230	4	4230	4	0.00
26/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4250	4	4250	4	0.00
26/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4240	4	4240	4	0.00
26/06/2015	2050 On 05-November-15			Bond Future	134.87	134.9829	134.8657	134.9829	0.00
26/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10144	10	10144	10	0.00
26/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10134	10	10134	10	0.00
26/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10124	10	10124	10	0.00
26/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	AL37 On 06-August-15			Index Future	456.28	457.9290	456.2750	457.9290	124.00
26/06/2015	AL37 On 05-November-15			Index Future	463.59	465.2770	463.5890	465.2770	0.00
26/06/2015	AL7T On 06-August-15			Index Future	537.84	541.4960	537.8370	541.4960	3.00
26/06/2015	AL7T On 05-November-15			Index Future	546.46	550.1840	546.4590	550.1840	0.00
26/06/2015	ALBI On 06-August-15			Index Future	491.00	494.4610	490.9970	494.4610	508.00
26/06/2015	ALBI On 05-November-15			Index Future	498.87	502.3950	498.8680	502.3950	103.00
26/06/2015	ALBI On 04-February-16			Index Future	507.34	510.9220	507.3350	510.9220	0.00
26/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2015	EL28 On 06-August-15			Bond Future	125.06	125.0104	125.0559	125.0104	0.00
26/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	46	0	46	0	0.00
26/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	56	0	56	0	0.00
26/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	66	0	66	0	0.00
26/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
26/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
26/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
26/06/2015	EL28 On 05-November-15			Bond Future	125.49	125.4475	125.4917	125.4475	0.00
26/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1508	2	1508	2	0.00
26/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1518	2	1518	2	0.00
26/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1498	2	1498	2	0.00
26/06/2015	ES33 On 06-August-15			Bond Future	9.86	84.0808	9.8567	84.0808	6,396.00
26/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1925	1	1925	1	0.00
26/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1778	1	1778	1	0.00
26/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1852	1	1852	1	0.00
26/06/2015	ES33 On 05-November-15			Bond Future	9.95	81.6294	9.9502	81.6294	0.00
26/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7071	6	7071	6	0.00
26/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6992	6	6992	6	0.00
26/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7150	6	7150	6	0.00
26/06/2015	ES33 On 04-February-16			Bond Future	10.04	83.0160	10.0389	83.0160	0.00
26/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	1	0	1	0.00
26/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	1	0	1	0.00
26/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	199	0	199	0	0.00
26/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	268	0	268	0	0.00
26/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	337	0	337	0	0.00
26/06/2015	GOVI On 06-August-15			GOVI	487.64	490.8550	487.6380	490.8550	465.00
26/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	123620	9	123620	9	0.00
26/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	123720	9	123720	9	0.00
26/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	123520	9	123520	9	0.00
26/06/2015	GOVI On 05-November-15			GOVI	495.45	498.7310	495.4540	498.7310	27.00
26/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	345460	31	345460	31	0.00
26/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	345360	31	345360	31	0.00
26/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	345560	31	345560	31	0.00
26/06/2015	GOVI On 04-February-16			GOVI	503.86	507.1960	503.8640	507.1960	0.00
26/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
26/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	81260	5	81260	5	0.00
26/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	81460	5	81460	5	0.00
26/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	81360	5	81360	5	0.00
26/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/06/2015	IGOV On 06-August-15			Index Future	228.13	228.0660	228.1320	228.0660	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	IGOV On 05-November-15			Index Future	231.79	231.7260	231.7890	231.7260	17.00
26/06/2015	IGOV On 04-February-16			Index Future	235.72	235.6590	235.7230	235.6590	0.00
26/06/2015	ILBI On 06-August-15			Index Future	619.56	619.3730	619.5560	619.3730	159.00
26/06/2015	ILBI On 05-November-15			Index Future	629.68	629.4950	629.6770	629.4950	0.00
26/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
26/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.19	93.8100	6.1900	93.8100	0.00
26/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.33	93.6800	6.3300	93.6800	0.00
26/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6300	6.3800	93.6300	0.00
26/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.50	93.5100	6.5000	93.5100	0.00
26/06/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	500.00
26/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
26/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.82	93.1700	6.8200	93.1700	2,000.00
26/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.93	93.0600	6.9300	93.0600	0.00
26/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
26/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
26/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
26/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
26/06/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
26/06/2015	R023 On 06-August-15			Bond Future	8.21	101.4685	8.2104	101.4685	20,973.00
26/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1072	1	1072	1	0.00
26/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4591	5	4591	5	0.00
26/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1101	1	1101	1	0.00
26/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1131	1	1131	1	0.00
26/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	911	1	911	1	0.00
26/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	860	1	860	1	0.00
26/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	885	1	885	1	0.00
26/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	38	0	38	0	911.00
26/06/2015	R023 On 05-November-15			Bond Future	8.29	99.1568	8.2889	99.1568	0.00
26/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1098	1	1098	1	0.00
26/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1138	1	1138	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1118	1	1118	1	0.00
26/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2664	2	2664	2	0.00
26/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2630	2	2630	2	0.00
26/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2699	2	2699	2	0.00
26/06/2015	R023 On 04-February-16			Bond Future	8.36	100.8408	8.3586	100.8408	0.00
26/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1476	2	1476	2	0.00
26/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1437	2	1437	2	0.00
26/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1456	2	1456	2	0.00
26/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3356	3	3356	3	0.00
26/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3323	3	3323	3	0.00
26/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3290	3	3290	3	0.00
26/06/2015	R186 On 06-August-15			Bond Future	8.32	118.1096	8.3246	118.1096	35,822.00
26/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2294	3	2294	3	0.00
26/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	110	0	110	0	75.00
26/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	182	0	182	0	1,000.00
26/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1596	2	1596	2	20.00
26/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	508	1	508	1	0.00
26/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	287	0	287	0	20.00
26/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	528	1	528	1	0.00
26/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	548	1	548	1	0.00
26/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	3302	4	3302	4	0.00
26/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4713	5	4713	5	0.00
26/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2095	3	2095	3	0.00
26/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2558	3	2558	3	0.00
26/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2046	3	2046	3	0.00
26/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	634	1	634	1	75.00
26/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	5702	5	5702	5	0.00
26/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	897	1	897	1	5,229.00
26/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	4922	4	4922	4	0.00
26/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1045	1	1045	1	4,229.00
26/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3236	3	3236	3	0.00
26/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	2866	2	2866	2	0.00
26/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4183	3	4183	3	0.00
26/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3110	3	3110	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1392	1	1392	1	0.00
26/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	497	0	497	0	20.00
26/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1014	1	1014	1	75.00
26/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3173	3	3173	3	0.00
26/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	218	0	218	0	5,350.00
26/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	767	1	767	1	7,229.00
26/06/2015	R186 On 05-November-15			Bond Future	8.39	119.9849	8.3900	119.9849	500.00
26/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2141	3	2141	3	0.00
26/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2937	3	2937	3	0.00
26/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2073	2	2073	2	0.00
26/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2210	3	2210	3	0.00
26/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2175	3	2175	3	0.00
26/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4838	5	4838	5	0.00
26/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5657	6	5657	6	0.00
26/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2540	3	2540	3	843.00
26/06/2015	R186 On 05-November-15	7.86	Call	Bond Future	1079	1	1079	1	674.00
26/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	821	1	821	1	169.00
26/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2467	2	2467	2	6,248.00
26/06/2015	R186 On 05-November-15	7.86	Put	Bond Future	5348	5	5348	5	0.00
26/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6170	6	6170	6	0.00
26/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3419	3	3419	3	1,090.00
26/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3327	3	3327	3	0.00
26/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	2854	2	2854	2	9,370.00
26/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3238	3	3238	3	0.00
26/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1299	1	1299	1	843.00
26/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3282	3	3282	3	8,690.00
26/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	997	1	997	1	2,600.00
26/06/2015	R186 On 04-February-16			Bond Future	8.45	116.7240	8.4451	116.7240	5,512.00
26/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	842	1	842	1	0.00
26/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	827	1	827	1	0.00
26/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	812	1	812	1	0.00
26/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8428	8	8428	8	0.00
26/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8359	8	8359	8	0.00
26/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8497	8	8497	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	R186 On 05-May-16			Bond Future	8.49	118.7969	8.4915	118.7969	0.00
26/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3491	4	3491	4	0.00
26/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3526	4	3526	4	0.00
26/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3456	4	3456	4	0.00
26/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1383	2	1383	2	0.00
26/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4683	4	4683	4	0.00
26/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4600	4	4600	4	0.00
26/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	8714	8	8714	8	0.00
26/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4641	4	4641	4	0.00
26/06/2015	R197 On 06-August-15			Bond Future	289.10	289.0006	289.1019	289.0006	997.00
26/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	1092	1	1092	1	0.00
26/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	1102	1	1102	1	0.00
26/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	1112	1	1112	1	0.00
26/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R197 On 05-November-15			Bond Future	293.69	293.5893	293.6877	293.5893	0.00
26/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	1302	1	1302	1	0.00
26/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	1322	1	1322	1	0.00
26/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	1312	1	1312	1	0.00
26/06/2015	R202 On 06-August-15			Bond Future	236.69	236.6091	236.6928	236.6091	53,356.00
26/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	3297	3	3297	3	0.00
26/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	3307	3	3307	3	0.00
26/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	3317	3	3317	3	0.00
26/06/2015	R202 On 05-November-15			Bond Future	240.45	240.3662	240.4474	240.3662	0.00
26/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	5543	6	5543	6	0.00
26/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	5563	6	5563	6	0.00
26/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	5553	6	5553	6	0.00
26/06/2015	R203 On 06-August-15			Bond Future	7.32	105.3300	7.3192	105.3300	17,933.00
26/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	33	0	33	0	0.00
26/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1052	1	1052	1	0.00
26/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	37	0	37	0	0.00
26/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	35	0	35	0	0.00
26/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1142	1	1142	1	0.00
26/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1160	1	1160	1	0.00
26/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	53	0	53	0	5,000.00
26/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1124	1	1124	1	0.00
26/06/2015	R203 On 05-November-15			Bond Future	7.44	102.8373	7.4382	102.8373	0.00
26/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	10	0	10	0	0.00
26/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	11	0	11	0	0.00
26/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	11	0	11	0	0.00
26/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2514	2	2514	2	0.00
26/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2497	2	2497	2	0.00
26/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2532	2	2532	2	0.00
26/06/2015	R203 On 04-February-16			Bond Future	7.54	104.5840	7.5373	104.5840	0.00
26/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	317	0	317	0	0.00
26/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	329	0	329	0	0.00
26/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	323	0	323	0	0.00
26/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	761	1	761	1	0.00
26/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	743	1	743	1	0.00
26/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	752	1	752	1	0.00
26/06/2015	R204 On 06-August-15			Bond Future	7.65	102.4253	7.6507	102.4253	15,357.00
26/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2222	2	2222	2	0.00
26/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	645	1	645	1	0.00
26/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	680	1	680	1	0.00
26/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	662	1	662	1	0.00
26/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	25	0	25	0	699.00
26/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	371	0	371	0	0.00
26/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	383	0	383	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	360	0	360	0	0.00
26/06/2015	R204 On 05-November-15			Bond Future	7.75	104.0516	7.7541	104.0516	0.00
26/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	19	0	19	0	0.00
26/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	20	0	20	0	0.00
26/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	19	0	19	0	0.00
26/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4206	4	4206	4	0.00
26/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4234	4	4234	4	0.00
26/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4262	4	4262	4	0.00
26/06/2015	R204 On 04-February-16			Bond Future	7.84	101.7815	7.8389	101.7815	0.00
26/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	588	1	588	1	0.00
26/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	578	1	578	1	0.00
26/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	569	1	569	1	0.00
26/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1440	1	1440	1	0.00
26/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1424	1	1424	1	0.00
26/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1456	1	1456	1	0.00
26/06/2015	R207 On 06-August-15			Bond Future	7.89	98.5560	7.8862	98.5560	35,529.00
26/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	404	1	404	1	0.00
26/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	432	1	432	1	0.00
26/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	417	1	417	1	0.00
26/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	135	0	135	0	70.00
26/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	935	1	935	1	0.00
26/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1694	1	1694	1	0.00
26/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	890	1	890	1	0.00
26/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	912	1	912	1	0.00
26/06/2015	R207 On 05-November-15			Bond Future	7.98	100.1212	7.9782	100.1212	0.00
26/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	748	1	748	1	0.00
26/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	776	1	776	1	0.00
26/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	762	1	762	1	0.00
26/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	467	1	467	1	19.00
26/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	401	1	401	1	53.00
26/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1573	1	1573	1	0.00
26/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1552	1	1552	1	0.00
26/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2131	2	2131	2	0.00
26/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1531	1	1531	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2311	2	2311	2	0.00
26/06/2015	R207 On 04-February-16			Bond Future	8.06	98.1794	8.0573	98.1794	0.00
26/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	382	0	382	0	43.00
26/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	570	1	570	1	0.00
26/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	589	1	589	1	0.00
26/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	579	1	579	1	19.00
26/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2417	2	2417	2	0.00
26/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2393	2	2393	2	0.00
26/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2440	2	2440	2	0.00
26/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	2990	3	2990	3	0.00
26/06/2015	R207 On 05-May-16			Bond Future	8.13	99.9230	8.1268	99.9230	0.00
26/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1205	1	1205	1	0.00
26/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1178	1	1178	1	0.00
26/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	842	1	842	1	43.00
26/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1192	1	1192	1	0.00
26/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2048	2	2048	2	0.00
26/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2030	2	2030	2	0.00
26/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2606	2	2606	2	0.00
26/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2066	2	2066	2	0.00
26/06/2015	R208 On 06-August-15			Bond Future	8.01	97.2724	8.0101	97.2724	38,528.00
26/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	753	1	753	1	0.00
26/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	732	1	732	1	0.00
26/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	775	1	775	1	0.00
26/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3569	4	3569	4	0.00
26/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	796	1	796	1	0.00
26/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	775	1	775	1	0.00
26/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	818	1	818	1	0.00
26/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	32	0	32	0	198.00
26/06/2015	R208 On 05-November-15			Bond Future	8.09	95.4178	8.0935	95.4178	0.00
26/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2307	3	2307	3	0.00
26/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	749	1	749	1	0.00
26/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	763	1	763	1	0.00
26/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	735	1	735	1	0.00
26/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	721	1	721	1	2,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2186	2	2186	2	0.00
26/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2159	2	2159	2	0.00
26/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2214	2	2214	2	0.00
26/06/2015	R208 On 04-February-16			Bond Future	8.16	97.0385	8.1634	97.0385	0.00
26/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	969	1	969	1	0.00
26/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	954	1	954	1	0.00
26/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	983	1	983	1	0.00
26/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2659	2	2659	2	0.00
26/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2633	2	2633	2	0.00
26/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2607	2	2607	2	0.00
26/06/2015	R209 On 06-August-15			Bond Future	8.89	78.3148	8.8906	78.3148	28,177.00
26/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7129	8	7129	8	0.00
26/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	1943	2	1943	2	0.00
26/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	1987	3	1987	3	0.00
26/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	1900	2	1900	2	0.00
26/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1122	1	1122	1	0.00
26/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	46	0	46	0	2,914.00
26/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1092	1	1092	1	0.00
26/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1153	1	1153	1	0.00
26/06/2015	R209 On 05-November-15			Bond Future	8.95	76.4110	8.9489	76.4110	29.00
26/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	3971	5	3971	5	0.00
26/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	470	1	470	1	0.00
26/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	493	1	493	1	0.00
26/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	481	1	481	1	0.00
26/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8125	7	8125	7	0.00
26/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1768	2	1768	2	900.00
26/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8201	8	8201	8	0.00
26/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8050	7	8050	7	0.00
26/06/2015	R209 On 04-February-16			Bond Future	9.00	77.7091	8.9999	77.7091	0.00
26/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2724	3	2724	3	0.00
26/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2755	3	2755	3	0.00
26/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2787	3	2787	3	0.00
26/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4642	4	4642	4	0.00
26/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4597	4	4597	4	0.00

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26/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4687	4	4687	4	0.00
26/06/2015	R210 On 06-August-15			Bond Future	179.30	179.2342	179.2973	179.2342	1,227.00
26/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	307	0	307	0	0.00
26/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	287	0	287	0	0.00
26/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	297	0	297	0	0.00
26/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R210 On 05-November-15			Bond Future	180.01	179.9486	180.0097	179.9486	0.00
26/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	1990	2	1990	2	0.00
26/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	2000	2	2000	2	0.00
26/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	1980	2	1980	2	0.00
26/06/2015	R211 On 06-August-15			Bond Future	134.18	134.1367	134.1806	134.1367	1,120.00
26/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	819	1	819	1	0.00
26/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	829	1	829	1	0.00
26/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	809	1	809	1	0.00
26/06/2015	R211 On 05-November-15			Bond Future	136.31	136.2668	136.3092	136.2668	0.00
26/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	1319	1	1319	1	0.00
26/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	1309	1	1309	1	0.00
26/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	1299	1	1299	1	0.00
26/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 06-August-15			Bond Future	138.90	138.8471	138.8965	138.8471	1,109.00
26/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2094	2	2094	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2104	2	2104	2	0.00
26/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2114	2	2114	2	0.00
26/06/2015	R212 On 05-November-15			Bond Future	141.10	141.0520	141.0999	141.0520	0.00
26/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	4900	5	4900	5	0.00
26/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	4910	5	4910	5	0.00
26/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	4890	5	4890	5	0.00
26/06/2015	R213 On 06-August-15			Bond Future	8.77	89.0749	8.7680	89.0749	17,330.00
26/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	649	1	649	1	0.00
26/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	671	1	671	1	0.00
26/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	694	1	694	1	0.00
26/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	2715	2	2715	2	0.00
26/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	2660	2	2660	2	0.00
26/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	2771	2	2771	2	0.00
26/06/2015	R213 On 05-November-15			Bond Future	8.83	86.9460	8.8327	86.9460	0.00
26/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	327	0	327	0	0.00
26/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	343	0	343	0	0.00
26/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	335	0	335	0	0.00
26/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	8980	8	8980	8	0.00
26/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	8828	8	8828	8	0.00
26/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	8904	8	8904	8	0.00
26/06/2015	R213 On 04-February-16			Bond Future	8.89	88.4225	8.8913	88.4225	0.00
26/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	2993	3	2993	3	0.00
26/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3026	3	3026	3	0.00
26/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	2960	3	2960	3	0.00
26/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4033	4	4033	4	0.00
26/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	3992	4	3992	4	0.00
26/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4074	4	4074	4	0.00
26/06/2015	R214 On 06-August-15			Bond Future	8.93	79.4734	8.9293	79.4734	22,215.00
26/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	951	1	951	1	0.00
26/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	980	1	980	1	0.00
26/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1010	1	1010	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2489	2	2489	2	0.00
26/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2436	2	2436	2	0.00
26/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2383	2	2383	2	0.00
26/06/2015	R214 On 05-November-15			Bond Future	8.99	77.4451	8.9869	77.4451	0.00
26/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	480	1	480	1	0.00
26/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	469	1	469	1	0.00
26/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	458	1	458	1	0.00
26/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9060	8	9060	8	0.00
26/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	8977	8	8977	8	0.00
26/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	8894	8	8894	8	0.00
26/06/2015	R214 On 04-February-16			Bond Future	9.04	78.7603	9.0391	78.7603	4,320.00
26/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	979	1	979	1	0.00
26/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	996	1	996	1	0.00
26/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	963	1	963	1	0.00
26/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9804	9	9804	9	0.00
26/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	9881	9	9881	9	0.00
26/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	9959	9	9959	9	0.00
26/06/2015	R248 On 06-August-15			Bond Future	8.99	102.4910	8.9901	102.4910	38,733.00
26/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2518	1	2518	1	0.00
26/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2626	2	2626	2	0.00
26/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2411	1	2411	1	0.00
26/06/2015	R248 On 05-November-15			Bond Future	9.05	99.6894	9.0493	99.6894	0.00
26/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	11875	11	11875	11	0.00
26/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	11752	11	11752	11	0.00
26/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11628	11	11628	11	0.00
26/06/2015	R248 On 04-February-16			Bond Future	9.10	101.3825	9.1033	101.3825	0.00
26/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	1045	0	1045	0	0.00
26/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	943	0	943	0	0.00
26/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1147	0	1147	0	0.00