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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/07/2015 TO: 15/07/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	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
15/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	2025 On 06-August-15			Bond Future	122.00	122.0426	121.9965	122.0426	38.00
15/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1007	1	1	1	0.00
15/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	997	1	1	1	0.00
15/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	987	1	1	1	0.00
15/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2025 On 05-November-15			Bond Future	123.90	123.9529	123.9048	123.9529	0.00
15/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	895	1	1	1	0.00
15/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	915	1	1	1	0.00
15/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	905	1	1	1	0.00
15/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 06-August-15			Bond Future	8.61	95.2555	95.2754	95.2555	7,281.00
15/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7133	7	7	7	0.00
15/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7046	7	7	7	0.00
15/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7220	7	7	7	0.00
15/07/2015	2030 On 05-November-15			Bond Future	8.67	96.7467	96.7659	96.7467	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
15/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1349	1	1	1	0.00
15/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1270	1	1	1	0.00
15/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1428	1	1	1	0.00
15/07/2015	2032 On 06-August-15			Bond Future	8.70	99.0819	99.1017	99.0819	1,678.00
15/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1697	2	2	2	0.00
15/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1784	2	2	2	0.00
15/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1611	2	2	2	0.00
15/07/2015	2032 On 05-November-15			Bond Future	8.76	96.4786	96.4976	96.4786	0.00
15/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6674	7	7	7	0.00
15/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6765	7	7	7	0.00
15/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6582	7	7	7	0.00
15/07/2015	2032 On 04-February-16			Bond Future	8.82	98.1104	98.1283	98.1104	0.00
15/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	1049	1	1	1	0.00
15/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	965	1	1	1	0.00
15/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	882	1	1	1	0.00
15/07/2015	2037 On 06-August-15			Bond Future	8.83	97.1213	97.0965	97.1213	42,328.00
15/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	773	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
15/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	867	1	1	1	0.00
15/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	678	1	1	1	0.00
15/07/2015	2037 On 05-November-15			Bond Future	8.89	98.6417	98.6153	98.6417	0.00
15/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8787	9	9	9	0.00
15/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8893	9	9	9	0.00
15/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8682	9	9	9	0.00
15/07/2015	2037 On 04-February-16			Bond Future	8.95	96.0521	96.0239	96.0521	0.00
15/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1799	2	2	2	0.00
15/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1893	2	2	2	0.00
15/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1705	2	2	2	0.00
15/07/2015	2038 On 06-August-15			Bond Future	125.15	124.8586	125.1461	124.8586	4,218.00
15/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	2854	3	3	3	0.00
15/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	2864	3	3	3	0.00
15/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	2844	3	3	3	0.00
15/07/2015	2038 On 05-November-15			Bond Future	127.10	126.8130	127.1034	126.8130	0.00
15/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	6897	7	7	7	0.00
15/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	6907	7	7	7	0.00
15/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	6887	7	7	7	0.00
15/07/2015	2044 On 06-August-15			Bond Future	8.87	99.1063	99.0776	99.1063	13,321.00
15/07/2015	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
15/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	1306	1	1	1	0.00
15/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	1098	1	1	1	0.00
15/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1202	1	1	1	0.00
15/07/2015	2044 On 05-November-15			Bond Future	8.92	100.6578	100.6275	100.6578	0.00
15/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	7218	7	7	7	0.00
15/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	7104	7	7	7	0.00
15/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	7332	7	7	7	0.00
15/07/2015	2044 On 04-February-16			Bond Future	8.97	97.9770	97.9449	97.9770	0.00
15/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	374	0	0	0	0.00
15/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	175	0	0	0	0.00
15/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	274	0	0	0	0.00
15/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 06-August-15			Bond Future	123.06	122.9984	123.0626	122.9984	5,722.00
15/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	5927	6	6	6	0.00
15/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	5937	6	6	6	0.00
15/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	5947	6	6	6	0.00
15/07/2015	2046 On 05-November-15			Bond Future	123.58	123.5177	123.5816	123.5177	0.00
15/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9418	9	9	9	0.00
15/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9408	9	9	9	0.00
15/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9428	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2015	2050 On 06-August-15			Bond Future	132.23	132.1625	132.2310	132.1625	3,821.00
15/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	4759	5	5	5	0.00
15/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	4779	5	5	5	0.00
15/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	4769	5	5	5	0.00
15/07/2015	2050 On 05-November-15			Bond Future	134.30	134.2312	134.2993	134.2312	0.00
15/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	10711	11	11	11	0.00
15/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	10701	11	11	11	0.00
15/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	10691	11	11	11	0.00
15/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	AL37 On 06-August-15			Index Future	459.94	460.1010	459.9430	460.1010	26.00
15/07/2015	AL37 On 05-November-15			Index Future	467.21	467.3750	467.2140	467.3750	0.00
15/07/2015	AL7T On 06-August-15			Index Future	543.42	543.6080	543.4200	543.6080	1.00
15/07/2015	AL7T On 05-November-15			Index Future	552.01	552.2030	552.0110	552.2030	0.00
15/07/2015	ALBI On 06-August-15			Index Future	495.92	496.0750	495.9190	496.0750	507.00
15/07/2015	ALBI On 05-November-15			Index Future	503.76	503.9180	503.7580	503.9180	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
15/07/2015	ALBI On 04-February-16			Index Future	512.27	512.4300	512.2650	512.4300	0.00
15/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	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
15/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	EL28 On 06-August-15			Bond Future	125.48	125.4108	125.4776	125.4108	0.00
15/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	468	0	0	0	0.00
15/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	478	0	0	0	0.00
15/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	488	0	0	0	0.00
15/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	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
15/07/2015	EL28 On 05-November-15			Bond Future	125.89	125.8260	125.8924	125.8260	0.00
15/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1108	1	1	1	0.00
15/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1118	1	1	1	0.00
15/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1098	1	1	1	0.00
15/07/2015	ES33 On 06-August-15			Bond Future	9.72	84.2841	84.2709	84.2841	6,396.00
15/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	982	1	1	1	0.00
15/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	835	1	1	1	0.00
15/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	908	1	1	1	0.00
15/07/2015	ES33 On 05-November-15			Bond Future	9.82	81.8171	81.8027	81.8171	0.00
15/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6131	6	6	6	0.00
15/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6051	6	6	6	0.00
15/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6210	6	6	6	0.00
15/07/2015	ES33 On 04-February-16			Bond Future	9.90	83.2008	83.1851	83.2008	0.00
15/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	611	1	1	1	0.00
15/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	750	1	1	1	0.00
15/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	681	1	1	1	0.00
15/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	GOVI On 06-August-15			GOVI	492.38	492.5430	492.3820	492.5430	472.00
15/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
15/07/2015	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
15/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	76180	7	8	7	0.00
15/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	76280	7	8	7	0.00
15/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	76080	7	8	7	0.00
15/07/2015	GOVI On 05-November-15			GOVI	500.17	500.3300	500.1660	500.3300	28.00
15/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	298340	30	30	30	0.00
15/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	298240	30	30	30	0.00
15/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	298440	30	30	30	0.00
15/07/2015	GOVI On 04-February-16			GOVI	508.61	508.7810	508.6120	508.7810	0.00
15/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	33780	3	3	3	0.00
15/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	33980	3	3	3	0.00
15/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	33880	3	3	3	0.00
15/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2015	IGOV On 06-August-15			Index Future	228.89	228.7740	228.8890	228.7740	1,077.00
15/07/2015	IGOV On 05-November-15			Index Future	232.51	232.3910	232.5070	232.3910	17.00
15/07/2015	IGOV On 04-February-16			Index Future	236.43	236.3170	236.4330	236.3170	0.00
15/07/2015	ILBI On 06-August-15			Index Future	621.02	620.5000	621.0170	620.5000	159.00
15/07/2015	ILBI On 05-November-15			Index Future	631.10	630.5750	631.0970	630.5750	0.00
15/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/07/2015	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
15/07/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	0.00
15/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.7000	93.7000	93.7000	0.00
15/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
15/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.44	93.5600	93.5600	93.5600	500.00
15/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	500.00
15/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
15/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.69	93.3100	93.3100	93.3100	2,000.00
15/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
15/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.93	93.0700	93.0700	93.0700	0.00
15/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	0.00
15/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
15/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
15/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	92.3700	92.3700	0.00
15/07/2015	R023 On 06-August-15			Bond Future	8.03	101.9716	101.9302	101.9716	20,973.00
15/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1454	2	1	2	0.00
15/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5569	6	6	6	0.00
15/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1495	2	1	2	0.00
15/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1537	2	2	2	0.00
15/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	277	0	0	0	0.00
15/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	251	0	0	0	0.00
15/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	264	0	0	0	0.00
15/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	1	0	0	0	911.00
15/07/2015	R023 On 05-November-15			Bond Future	8.10	99.6452	99.6019	99.6452	0.00
15/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1350	1	1	1	0.00
15/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1400	1	1	1	0.00
15/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1375	1	1	1	0.00
15/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1912	2	2	2	0.00
15/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1883	2	2	2	0.00
15/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1941	2	2	2	0.00
15/07/2015	R023 On 04-February-16			Bond Future	8.16	101.3299	101.2846	101.3299	0.00
15/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1765	2	2	2	0.00
15/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1717	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
15/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1741	2	2	2	0.00
15/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2618	3	3	3	0.00
15/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2589	3	3	3	0.00
15/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2560	3	3	3	0.00
15/07/2015	R186 On 06-August-15			Bond Future	8.17	118.5032	118.4809	118.5032	35,051.00
15/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2877	3	3	3	0.00
15/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	61	0	0	0	75.00
15/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	125	0	0	0	1,000.00
15/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1959	2	2	2	20.00
15/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	499	1	0	1	0.00
15/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	235	0	0	0	20.00
15/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	524	1	1	1	0.00
15/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	549	1	1	1	0.00
15/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4123	4	4	4	0.00
15/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5743	6	6	6	0.00
15/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2619	3	3	3	0.00
15/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	3211	3	3	3	0.00
15/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2556	3	3	3	0.00
15/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	660	1	1	1	75.00
15/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4426	4	4	4	0.00
15/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	254	0	0	0	5,229.00
15/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3639	4	4	4	0.00
15/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	328	0	0	0	4,229.00
15/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2001	2	2	2	0.00
15/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1666	2	2	2	0.00
15/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2905	3	3	3	0.00
15/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1885	2	2	2	0.00
15/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	528	1	1	1	0.00
15/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	91	0	0	0	20.00
15/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	312	0	0	0	75.00
15/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1943	2	2	2	0.00
15/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	21	0	0	0	5,350.00
15/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	194	0	0	0	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
15/07/2015	R186 On 05-November-15			Bond Future	8.24	120.3581	120.3340	120.3581	500.00
15/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2512	3	3	3	0.00
15/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3438	3	3	3	0.00
15/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2432	2	2	2	0.00
15/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2594	3	3	3	0.00
15/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2553	3	3	3	0.00
15/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5580	6	6	6	0.00
15/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6482	7	6	7	0.00
15/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2978	3	3	3	843.00
15/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1244	1	1	1	674.00
15/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	934	1	1	1	169.00
15/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1748	2	2	2	6,248.00
15/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4293	4	4	4	0.00
15/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5064	5	5	5	0.00
15/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2558	3	3	3	1,090.00
15/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2479	2	2	2	0.00
15/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2073	2	2	2	9,370.00
15/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2401	2	2	2	0.00
15/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	822	1	1	1	843.00
15/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2440	2	2	2	8,690.00
15/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	602	1	1	1	2,600.00
15/07/2015	R186 On 04-February-16			Bond Future	8.29	117.0949	117.0688	117.0949	5,512.00
15/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	954	1	1	1	0.00
15/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	936	1	1	1	0.00
15/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	918	1	1	1	0.00
15/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7307	7	7	7	0.00
15/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7241	7	7	7	0.00
15/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7373	7	7	7	0.00
15/07/2015	R186 On 05-May-16			Bond Future	8.33	119.1618	119.1309	119.1618	0.00
15/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3967	4	4	4	0.00
15/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	4006	4	4	4	0.00
15/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3928	4	4	4	0.00
15/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1553	2	2	2	0.00
15/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3919	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
15/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3844	4	4	4	0.00
15/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7648	8	8	8	0.00
15/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3882	4	4	4	0.00
15/07/2015	R197 On 06-August-15			Bond Future	291.12	290.8721	291.1153	290.8721	929.00
15/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	3105	3	3	3	0.00
15/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	3115	3	3	3	0.00
15/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	3125	3	3	3	0.00
15/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R197 On 05-November-15			Bond Future	295.67	295.4249	295.6685	295.4249	0.00
15/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	679	0	1	0	0.00
15/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	659	0	1	0	0.00
15/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	669	0	1	0	0.00
15/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 06-August-15			Bond Future	235.27	235.1522	235.2713	235.1522	52,787.00
15/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4719	5	5	5	0.00
15/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4729	5	5	5	0.00
15/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4739	5	5	5	0.00
15/07/2015	R202 On 05-November-15			Bond Future	238.95	238.8326	238.9512	238.8326	0.00
15/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	7039	7	7	7	0.00
15/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	7059	7	7	7	0.00
15/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	7049	7	7	7	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
15/07/2015	R203 On 06-August-15			Bond Future	7.12	105.5452	105.5225	105.5452	17,933.00
15/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	31	0	0	0	0.00
15/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1397	1	1	1	0.00
15/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	36	0	0	0	0.00
15/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	34	0	0	0	0.00
15/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	746	1	1	1	0.00
15/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	763	1	1	1	0.00
15/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	3	0	0	0	5,000.00
15/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	728	1	1	1	0.00
15/07/2015	R203 On 05-November-15			Bond Future	7.22	103.0323	103.0081	103.0323	0.00
15/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	11	0	0	0	0.00
15/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	12	0	0	0	0.00
15/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	12	0	0	0	0.00
15/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2137	2	2	2	0.00
15/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2120	2	2	2	0.00
15/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2155	2	2	2	0.00
15/07/2015	R203 On 04-February-16			Bond Future	7.29	104.7747	104.7486	104.7747	0.00
15/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	444	0	0	0	0.00
15/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	460	0	0	0	0.00
15/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	452	0	0	0	0.00
15/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	513	1	1	1	0.00
15/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	498	0	0	0	0.00
15/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	505	0	1	0	0.00
15/07/2015	R204 On 06-August-15			Bond Future	7.45	102.7578	102.7379	102.7578	15,357.00
15/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2797	3	3	3	0.00
15/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	947	1	1	1	0.00
15/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	996	1	1	1	0.00
15/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	971	1	1	1	0.00
15/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
15/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	81	0	0	0	0.00
15/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	86	0	0	0	0.00
15/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	77	0	0	0	0.00
15/07/2015	R204 On 05-November-15			Bond Future	7.54	104.3662	104.3448	104.3662	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
15/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	20	0	0	0	0.00
15/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	21	0	0	0	0.00
15/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	19	0	0	0	0.00
15/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3621	4	4	4	0.00
15/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3649	4	4	4	0.00
15/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3677	4	4	4	0.00
15/07/2015	R204 On 04-February-16			Bond Future	7.61	102.0939	102.0708	102.0939	0.00
15/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	775	1	1	1	0.00
15/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	762	1	1	1	0.00
15/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	751	1	1	1	0.00
15/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1037	1	1	1	0.00
15/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1024	1	1	1	0.00
15/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1051	1	1	1	0.00
15/07/2015	R207 On 06-August-15			Bond Future	7.65	99.0957	99.0696	99.0957	46,035.00
15/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	646	1	1	1	0.00
15/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	692	1	1	1	0.00
15/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	669	1	1	1	0.00
15/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	190	0	0	0	70.00
15/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	313	0	0	0	0.00
15/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	884	1	1	1	0.00
15/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	286	0	0	0	0.00
15/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	300	0	0	0	0.00
15/07/2015	R207 On 05-November-15			Bond Future	7.73	100.6467	100.6191	100.6467	1,383.00
15/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	1034	1	1	1	0.00
15/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	1070	1	1	1	0.00
15/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	1052	1	1	1	0.00
15/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	654	1	1	1	19.00
15/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	563	1	1	1	53.00
15/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1002	1	1	1	0.00
15/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	985	1	1	1	0.00
15/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1462	1	1	1	0.00
15/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	968	1	1	1	0.00
15/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1617	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
15/07/2015	R207 On 04-February-16			Bond Future	7.79	98.7063	98.6769	98.7063	0.00
15/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	527	1	1	1	43.00
15/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	779	1	1	1	0.00
15/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	806	1	1	1	0.00
15/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	792	1	1	1	19.00
15/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1768	2	2	2	0.00
15/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1748	2	2	2	0.00
15/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1788	2	2	2	0.00
15/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2273	2	2	2	0.00
15/07/2015	R207 On 05-May-16			Bond Future	7.85	100.4486	100.4150	100.4486	0.00
15/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1537	2	2	2	0.00
15/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1505	2	2	2	0.00
15/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1089	1	1	1	43.00
15/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1521	2	2	2	0.00
15/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1514	2	2	2	0.00
15/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1499	1	1	1	0.00
15/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	1989	2	2	2	0.00
15/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1529	2	2	2	0.00
15/07/2015	R208 On 06-August-15			Bond Future	7.80	97.7656	97.7339	97.7656	37,517.00
15/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	1088	1	1	1	0.00
15/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	1057	1	1	1	0.00
15/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	1120	1	1	1	0.00
15/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4439	4	4	4	0.00
15/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	231	0	0	0	0.00
15/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	220	0	0	0	0.00
15/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	243	0	0	0	0.00
15/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
15/07/2015	R208 On 05-November-15			Bond Future	7.88	95.8969	95.8637	95.8969	0.00
15/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2873	3	3	3	0.00
15/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	982	1	1	1	0.00
15/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	1001	1	1	1	0.00
15/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	964	1	1	1	0.00
15/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	394	0	0	0	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
15/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1527	2	2	2	0.00
15/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1503	1	2	1	0.00
15/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1550	2	2	2	0.00
15/07/2015	R208 On 04-February-16			Bond Future	7.94	97.5187	97.4835	97.5187	0.00
15/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1226	1	1	1	0.00
15/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1209	1	1	1	0.00
15/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1244	1	1	1	0.00
15/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2013	2	2	2	0.00
15/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	1990	2	2	2	0.00
15/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1968	2	2	2	0.00
15/07/2015	R209 On 06-August-15			Bond Future	8.77	78.4828	78.4601	78.4828	28,380.00
15/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8036	8	8	8	0.00
15/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2205	2	2	2	0.00
15/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	894	1	1	1	640.00
15/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2260	2	2	2	0.00
15/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3151	3	3	3	0.00
15/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2150	2	2	2	0.00
15/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	432	0	0	0	0.00
15/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	2	0	0	0	2,914.00
15/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	201	0	0	0	0.00
15/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	413	0	0	0	0.00
15/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	1329	1	1	1	0.00
15/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	452	0	0	0	0.00
15/07/2015	R209 On 05-November-15			Bond Future	8.82	76.5641	76.5401	76.5641	32.00
15/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4412	4	4	4	0.00
15/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	465	0	0	0	0.00
15/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	3978	4	4	4	0.00
15/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	490	1	0	1	0.00
15/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	477	1	0	1	0.00
15/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7171	7	7	7	0.00
15/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1260	1	1	1	900.00
15/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7246	7	7	7	0.00
15/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1474	1	1	1	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	7097	7	7	7	0.00
15/07/2015	R209 On 04-February-16			Bond Future	8.87	77.8591	77.8336	77.8591	0.00
15/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2975	3	3	3	0.00
15/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3010	3	3	3	0.00
15/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3046	3	3	3	0.00
15/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3938	4	4	4	0.00
15/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3897	4	4	4	0.00
15/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3980	4	4	4	0.00
15/07/2015	R210 On 06-August-15			Bond Future	179.86	179.7697	179.8586	179.7697	1,160.00
15/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	869	1	1	1	0.00
15/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	849	1	1	1	0.00
15/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	859	1	1	1	0.00
15/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R210 On 05-November-15			Bond Future	180.54	180.4524	180.5404	180.4524	0.00
15/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1460	2	1	2	0.00
15/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1470	2	1	2	0.00
15/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1450	2	1	2	0.00
15/07/2015	R211 On 06-August-15			Bond Future	134.31	134.2528	134.3095	134.2528	1,120.00
15/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	690	1	1	1	0.00
15/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	700	1	1	1	0.00
15/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	680	1	1	1	0.00
15/07/2015	R211 On 05-November-15			Bond Future	136.41	136.3542	136.4103	136.3542	0.00
15/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1420	1	1	1	0.00
15/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1410	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
15/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1400	1	1	1	0.00
15/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 06-August-15			Bond Future	140.34	140.0209	140.3421	140.0209	1,045.00
15/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	648	1	1	1	0.00
15/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	658	1	1	1	0.00
15/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	668	1	1	1	0.00
15/07/2015	R212 On 05-November-15			Bond Future	142.54	142.2126	142.5373	142.2126	0.00
15/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	3463	4	3	4	0.00
15/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	3473	4	3	4	0.00
15/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	3453	4	3	4	0.00
15/07/2015	R213 On 06-August-15			Bond Future	8.63	89.3243	89.3030	89.3243	17,330.00
15/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	613	1	1	1	0.00
15/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	640	1	1	1	0.00
15/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	668	1	1	1	0.00
15/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1658	2	2	2	0.00
15/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1608	2	2	2	0.00
15/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1708	2	2	2	0.00
15/07/2015	R213 On 05-November-15			Bond Future	8.70	87.1797	87.1568	87.1797	0.00
15/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	319	0	0	0	0.00
15/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	337	0	0	0	0.00
15/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	328	0	0	0	0.00
15/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7949	8	8	8	0.00
15/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7798	8	8	8	0.00
15/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7873	8	8	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
15/07/2015	R213 On 04-February-16			Bond Future	8.75	88.6536	88.6293	88.6536	0.00
15/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3355	3	3	3	0.00
15/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3393	3	3	3	0.00
15/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3318	3	3	3	0.00
15/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3362	3	3	3	0.00
15/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3325	3	3	3	0.00
15/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3399	3	3	3	0.00
15/07/2015	R214 On 06-August-15			Bond Future	8.79	79.7705	79.7456	79.7705	21,939.00
15/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	980	1	1	1	0.00
15/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	1017	1	1	1	0.00
15/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1055	1	1	1	0.00
15/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	1394	1	1	1	0.00
15/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	1348	1	1	1	0.00
15/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	1304	1	1	1	0.00
15/07/2015	R214 On 05-November-15			Bond Future	8.85	77.7293	77.7030	77.7293	487.00
15/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	492	1	0	1	0.00
15/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	479	1	0	1	0.00
15/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	467	0	0	0	0.00
15/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7944	8	8	8	0.00
15/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7862	8	8	8	0.00
15/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7781	8	8	8	0.00
15/07/2015	R214 On 04-February-16			Bond Future	8.90	79.0435	79.0157	79.0435	4,320.00
15/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1046	1	1	1	0.00
15/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1065	1	1	1	0.00
15/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1029	1	1	1	0.00
15/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8736	9	9	9	0.00
15/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8811	9	9	9	0.00
15/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8887	9	9	9	0.00
15/07/2015	R248 On 06-August-15			Bond Future	8.86	102.7703	102.7387	102.7703	44,993.00
15/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 06-August-15	8.75	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
15/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	1176	1	1	1	0.00
15/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1283	1	1	1	0.00
15/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	1069	1	1	1	0.00
15/07/2015	R248 On 05-November-15			Bond Future	8.92	99.9501	99.9170	99.9501	0.00
15/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10534	11	11	11	0.00
15/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10410	10	10	10	0.00
15/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	10286	10	10	10	0.00
15/07/2015	R248 On 04-February-16			Bond Future	8.97	101.6402	101.6051	101.6402	0.00
15/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	209	0	0	0	0.00
15/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	413	0	0	0	0.00
15/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	311	0	0	0	0.00
15/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00