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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/07/2015 TO: 21/07/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	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
21/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	2025 On 06-August-15			Bond Future	122.08	122.0580	122.0778	122.0580	38.00
21/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1088	1	1	1	0.00
21/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1078	1	1	1	0.00
21/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1068	1	1	1	0.00
21/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2025 On 05-November-15			Bond Future	123.98	123.9607	123.9793	123.9607	0.00
21/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	969	1	1	1	0.00
21/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	989	1	1	1	0.00
21/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	979	1	1	1	0.00
21/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 06-August-15			Bond Future	8.60	95.2975	95.3437	95.2975	7,281.00
21/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7065	7	7	7	0.00
21/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6977	7	7	7	0.00
21/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7152	7	7	7	0.00
21/07/2015	2030 On 05-November-15			Bond Future	8.66	96.7831	96.8287	96.7831	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
21/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1286	1	1	1	0.00
21/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1207	1	1	1	0.00
21/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1365	1	1	1	0.00
21/07/2015	2032 On 06-August-15			Bond Future	8.68	99.1642	99.2134	99.1642	1,579.00
21/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1586	2	2	2	0.00
21/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1672	2	2	2	0.00
21/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1499	2	1	2	0.00
21/07/2015	2032 On 05-November-15			Bond Future	8.75	96.5559	96.6046	96.5559	0.00
21/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6566	7	7	7	0.00
21/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6658	7	7	7	0.00
21/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6475	7	6	7	0.00
21/07/2015	2032 On 04-February-16			Bond Future	8.80	98.1859	98.2351	98.1859	0.00
21/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	942	1	1	1	0.00
21/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	859	1	1	1	0.00
21/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	775	1	1	1	0.00
21/07/2015	2037 On 06-August-15			Bond Future	8.82	97.1680	97.2219	97.1680	42,638.00
21/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	647	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
21/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	741	1	1	1	0.00
21/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	553	1	1	1	0.00
21/07/2015	2037 On 05-November-15			Bond Future	8.88	98.6826	98.7363	98.6826	0.00
21/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8666	9	9	9	0.00
21/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8772	9	9	9	0.00
21/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8561	9	9	9	0.00
21/07/2015	2037 On 04-February-16			Bond Future	8.93	96.0904	96.1445	96.0904	0.00
21/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1678	2	2	2	0.00
21/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1772	2	2	2	0.00
21/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1585	2	2	2	0.00
21/07/2015	2038 On 06-August-15			Bond Future	125.35	125.3240	125.3454	125.3240	4,218.00
21/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	2655	3	3	3	0.00
21/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	2665	3	3	3	0.00
21/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	2645	3	3	3	0.00
21/07/2015	2038 On 05-November-15			Bond Future	127.30	127.2776	127.2977	127.2776	0.00
21/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	6702	7	7	7	0.00
21/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	6712	7	7	7	0.00
21/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	6692	7	7	7	0.00
21/07/2015	2044 On 06-August-15			Bond Future	8.85	99.1546	99.2649	99.1546	13,321.00
21/07/2015	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
21/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	1119	1	1	1	0.00
21/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	911	1	1	1	0.00
21/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1015	1	1	1	0.00
21/07/2015	2044 On 05-November-15			Bond Future	8.90	100.7002	100.8110	100.7002	0.00
21/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	7034	7	7	7	0.00
21/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	6920	7	7	7	0.00
21/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	7148	7	7	7	0.00
21/07/2015	2044 On 04-February-16			Bond Future	8.95	98.0168	98.1291	98.0168	0.00
21/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	558	0	1	0	0.00
21/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	359	0	0	0	0.00
21/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	458	0	0	0	0.00
21/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 06-August-15			Bond Future	123.68	123.6631	123.6845	123.6631	5,722.00
21/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	5306	5	5	5	0.00
21/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	5316	5	5	5	0.00
21/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	5326	5	5	5	0.00
21/07/2015	2046 On 05-November-15			Bond Future	124.21	124.1849	124.2053	124.1849	0.00
21/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	8795	9	9	9	0.00
21/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	8785	9	9	9	0.00
21/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	8805	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
21/07/2015	2050 On 06-August-15			Bond Future	132.96	132.9408	132.9639	132.9408	3,821.00
21/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	4026	4	4	4	0.00
21/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	4046	4	4	4	0.00
21/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	4036	4	4	4	0.00
21/07/2015	2050 On 05-November-15			Bond Future	135.03	135.0133	135.0349	135.0133	0.00
21/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	9975	10	10	10	0.00
21/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	9965	10	10	10	0.00
21/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	9955	10	10	10	0.00
21/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	AL37 On 06-August-15			Index Future	459.57	459.4650	459.5690	459.4650	26.00
21/07/2015	AL37 On 05-November-15			Index Future	466.80	466.7000	466.8000	466.7000	0.00
21/07/2015	AL7T On 06-August-15			Index Future	543.76	543.5150	543.7600	543.5150	1.00
21/07/2015	AL7T On 05-November-15			Index Future	552.32	552.0740	552.3160	552.0740	0.00
21/07/2015	ALBI On 06-August-15			Index Future	496.22	495.9920	496.2240	495.9920	507.00
21/07/2015	ALBI On 05-November-15			Index Future	504.03	503.8020	504.0310	503.8020	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
21/07/2015	ALBI On 04-February-16			Index Future	512.53	512.2960	512.5270	512.2960	0.00
21/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C207 On 15-January-20			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
21/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	EL28 On 06-August-15			Bond Future	125.57	125.5442	125.5665	125.5442	0.00
21/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	556	1	1	1	0.00
21/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	566	1	1	1	0.00
21/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	576	1	1	1	0.00
21/07/2015	EL28 On 06-August-15	125.00	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
21/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	EL28 On 05-November-15			Bond Future	125.97	125.9534	125.9744	125.9534	0.00
21/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1026	1	1	1	0.00
21/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1036	1	1	1	0.00
21/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1016	1	1	1	0.00
21/07/2015	ES33 On 06-August-15			Bond Future	9.71	84.3670	84.4110	84.3670	6,396.00
21/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
21/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
21/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
21/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	842	1	1	1	0.00
21/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	695	1	1	1	0.00
21/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	768	1	1	1	0.00
21/07/2015	ES33 On 05-November-15			Bond Future	9.80	81.8959	81.9397	81.8959	0.00
21/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5994	6	6	6	0.00
21/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5914	6	6	6	0.00
21/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6073	6	6	6	0.00
21/07/2015	ES33 On 04-February-16			Bond Future	9.88	83.2783	83.3225	83.2783	0.00
21/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	749	1	1	1	0.00
21/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	887	1	1	1	0.00
21/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	818	1	1	1	0.00
21/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	GOVI On 06-August-15			GOVI	492.59	492.3660	492.5870	492.3660	471.00
21/07/2015	GOVI On 06-August-15	499.99	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
21/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
21/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
21/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	74130	8	7	8	0.00
21/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	74230	8	7	8	0.00
21/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	74030	8	7	8	0.00
21/07/2015	GOVI On 05-November-15			GOVI	500.34	500.1190	500.3380	500.1190	28.00
21/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
21/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
21/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
21/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	296620	30	30	30	0.00
21/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	296520	30	30	30	0.00
21/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	296720	30	30	30	0.00
21/07/2015	GOVI On 04-February-16			GOVI	508.77	508.5500	508.7710	508.5500	0.00
21/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
21/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
21/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
21/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	32190	3	3	3	0.00
21/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	32390	3	3	3	0.00
21/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	32290	3	3	3	0.00
21/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/07/2015	IGOV On 06-August-15			Index Future	229.39	229.3170	229.3900	229.3170	1,068.00
21/07/2015	IGOV On 05-November-15			Index Future	233.00	232.9280	233.0000	232.9280	17.00
21/07/2015	IGOV On 04-February-16			Index Future	236.93	236.8550	236.9270	236.8550	0.00
21/07/2015	ILBI On 06-August-15			Index Future	622.14	621.9420	622.1410	621.9420	159.00
21/07/2015	ILBI On 05-November-15			Index Future	632.22	632.0190	632.2180	632.0190	0.00
21/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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
21/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.29	93.6900	93.7100	93.6900	0.00
21/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.33	93.6600	93.6700	93.6600	0.00
21/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.5400	93.5400	93.5400	0.00
21/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.49	93.5000	93.5100	93.5000	0.00
21/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.61	93.4000	93.3900	93.4000	0.00
21/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.73	93.2800	93.2700	93.2800	2,000.00
21/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.82	93.1900	93.1800	93.1900	0.00
21/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.99	93.0300	93.0100	93.0300	0.00
21/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.18	92.8300	92.8200	92.8300	0.00
21/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
21/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.46	92.5500	92.5400	92.5500	0.00
21/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.60	92.4100	92.4000	92.4100	0.00
21/07/2015	R023 On 06-August-15			Bond Future	8.04	101.8053	101.8660	101.8053	20,973.00
21/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1323	1	1	1	0.00
21/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5504	5	6	5	0.00
21/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1365	1	1	1	0.00
21/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1407	1	1	1	0.00
21/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	209	0	0	0	0.00
21/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	185	0	0	0	0.00
21/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	197	0	0	0	0.00
21/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
21/07/2015	R023 On 05-November-15			Bond Future	8.11	99.4699	99.5303	99.4699	0.00
21/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1275	1	1	1	0.00
21/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1323	1	1	1	0.00
21/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1299	1	1	1	0.00
21/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1908	2	2	2	0.00
21/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1878	2	2	2	0.00
21/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1938	2	2	2	0.00
21/07/2015	R023 On 04-February-16			Bond Future	8.18	101.1485	101.2095	101.1485	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
21/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1700	2	2	2	0.00
21/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1653	2	2	2	0.00
21/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1676	2	2	2	0.00
21/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2629	3	3	3	0.00
21/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2600	3	3	3	0.00
21/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2571	3	3	3	0.00
21/07/2015	R186 On 06-August-15			Bond Future	8.16	118.5408	118.5881	118.5408	34,801.00
21/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2875	3	3	3	0.00
21/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	30	0	0	0	75.00
21/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	73	0	0	0	0.00
21/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1900	2	2	2	20.00
21/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	394	0	0	0	0.00
21/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	158	0	0	0	20.00
21/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	417	0	0	0	0.00
21/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	441	0	0	0	0.00
21/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4178	4	4	4	0.00
21/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5834	6	6	6	0.00
21/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2602	3	3	3	0.00
21/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	3227	3	3	3	0.00
21/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2535	3	3	3	0.00
21/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	549	1	1	1	75.00
21/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4288	4	4	4	0.00
21/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	145	0	0	0	5,229.00
21/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3479	4	3	4	0.00
21/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	200	0	0	0	4,229.00
21/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1788	2	2	2	0.00
21/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1448	2	1	2	0.00
21/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2721	3	3	3	0.00
21/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1670	2	2	2	0.00
21/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	362	0	0	0	0.00
21/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	39	0	0	0	20.00
21/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	188	0	0	0	75.00
21/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1729	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
21/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	6	0	0	0	5,350.00
21/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	103	0	0	0	7,229.00
21/07/2015	R186 On 05-November-15			Bond Future	8.22	120.3886	120.4352	120.3886	520.00
21/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3436	3	3	3	0.00
21/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2497	2	2	2	0.00
21/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2416	2	2	2	0.00
21/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2580	3	3	3	0.00
21/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2538	3	3	3	0.00
21/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	951	1	1	1	1,200.00
21/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6523	6	7	6	0.00
21/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5610	6	6	6	0.00
21/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2970	3	3	3	843.00
21/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1217	1	1	1	674.00
21/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	908	1	1	1	169.00
21/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1645	2	2	2	6,248.00
21/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4165	4	4	4	0.00
21/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	4936	5	5	5	0.00
21/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2441	2	2	2	1,090.00
21/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2363	2	2	2	0.00
21/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	1963	2	2	2	9,370.00
21/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2286	2	2	2	0.00
21/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4813	5	5	5	0.00
21/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	750	1	1	1	843.00
21/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2324	2	2	2	8,690.00
21/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	542	1	1	1	2,600.00
21/07/2015	R186 On 04-February-16			Bond Future	8.27	117.1221	117.1691	117.1221	5,512.00
21/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	943	1	1	1	0.00
21/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	924	1	1	1	0.00
21/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	906	1	1	1	0.00
21/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7195	7	7	7	0.00
21/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7129	7	7	7	0.00
21/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7261	7	7	7	0.00
21/07/2015	R186 On 05-May-16			Bond Future	8.32	119.1818	119.2274	119.1818	0.00
21/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3977	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
21/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	4017	4	4	4	0.00
21/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3938	4	4	4	0.00
21/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1547	2	2	2	0.00
21/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3832	4	4	4	0.00
21/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3758	4	4	4	0.00
21/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7546	8	8	8	0.00
21/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3795	4	4	4	0.00
21/07/2015	R197 On 06-August-15			Bond Future	291.91	291.6625	291.9124	291.6625	929.00
21/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	3902	4	4	4	0.00
21/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	3912	4	4	4	0.00
21/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	3922	4	4	4	0.00
21/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R197 On 05-November-15			Bond Future	296.46	296.2089	296.4592	296.2089	0.00
21/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	1469	1	1	1	0.00
21/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	1449	1	1	1	0.00
21/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	1459	1	1	1	0.00
21/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R202 On 06-August-15			Bond Future	235.60	235.5570	235.5965	235.5570	52,787.00
21/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4394	4	4	4	0.00
21/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4404	4	4	4	0.00
21/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4414	4	4	4	0.00
21/07/2015	R202 On 05-November-15			Bond Future	239.27	239.2286	239.2660	239.2286	0.00
21/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	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
21/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6724	7	7	7	0.00
21/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6744	7	7	7	0.00
21/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6734	7	7	7	0.00
21/07/2015	R203 On 06-August-15			Bond Future	7.16	105.4303	105.4428	105.4303	17,933.00
21/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	12	0	0	0	0.00
21/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1316	1	1	1	0.00
21/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	14	0	0	0	0.00
21/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	13	0	0	0	0.00
21/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	805	1	1	1	0.00
21/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	823	1	1	1	0.00
21/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	1	0	0	0	5,000.00
21/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	786	1	1	1	0.00
21/07/2015	R203 On 05-November-15			Bond Future	7.27	102.9089	102.9204	102.9089	19.00
21/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	8	0	0	0	0.00
21/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	8	0	0	0	0.00
21/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	8	0	0	0	0.00
21/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2221	2	2	2	0.00
21/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2204	2	2	2	0.00
21/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2239	2	2	2	0.00
21/07/2015	R203 On 04-February-16			Bond Future	7.35	104.6458	104.6571	104.6458	0.00
21/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	395	0	0	0	0.00
21/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	409	0	0	0	0.00
21/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	402	0	0	0	0.00
21/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	555	1	1	1	0.00
21/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	539	1	1	1	0.00
21/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	547	1	1	1	0.00
21/07/2015	R204 On 06-August-15			Bond Future	7.47	102.6430	102.6615	102.6430	15,357.00
21/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2720	3	3	3	0.00
21/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	849	1	1	1	0.00
21/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	899	1	1	1	0.00
21/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	874	1	1	1	0.00
21/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	61	0	0	0	0.00
21/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	65	0	0	0	0.00
21/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	57	0	0	0	0.00
21/07/2015	R204 On 05-November-15			Bond Future	7.57	104.2430	104.2606	104.2430	28.00
21/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	15	0	0	0	0.00
21/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	15	0	0	0	0.00
21/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	14	0	0	0	0.00
21/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3700	4	4	4	0.00
21/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3728	4	4	4	0.00
21/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3756	4	4	4	0.00
21/07/2015	R204 On 04-February-16			Bond Future	7.64	101.9654	101.9829	101.9654	0.00
21/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	722	1	1	1	0.00
21/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	710	1	1	1	0.00
21/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	699	1	1	1	0.00
21/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1073	1	1	1	0.00
21/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1059	1	1	1	0.00
21/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1087	1	1	1	0.00
21/07/2015	R207 On 06-August-15			Bond Future	7.68	98.9324	98.9548	98.9324	46,035.00
21/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	512	1	1	1	0.00
21/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	556	1	1	1	0.00
21/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	533	1	1	1	0.00
21/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	111	0	0	0	70.00
21/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	293	0	0	0	0.00
21/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	920	1	1	1	0.00
21/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	264	0	0	0	0.00
21/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	279	0	0	0	0.00
21/07/2015	R207 On 05-November-15			Bond Future	7.77	100.4746	100.4961	100.4746	1,404.00
21/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	945	1	1	1	0.00
21/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	980	1	1	1	0.00
21/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	962	1	1	1	0.00
21/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	583	1	1	1	19.00
21/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	498	0	0	0	53.00
21/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1036	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
21/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1019	1	1	1	0.00
21/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1514	2	2	2	0.00
21/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1001	1	1	1	0.00
21/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1675	2	2	2	0.00
21/07/2015	R207 On 04-February-16			Bond Future	7.83	98.5281	98.5496	98.5281	0.00
21/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	477	0	0	0	43.00
21/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	716	1	1	1	0.00
21/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	741	1	1	1	0.00
21/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	728	1	1	1	19.00
21/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1831	2	2	2	0.00
21/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1810	2	2	2	0.00
21/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1852	2	2	2	0.00
21/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2350	2	2	2	0.00
21/07/2015	R207 On 05-May-16			Bond Future	7.89	100.2607	100.2807	100.2607	0.00
21/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1454	1	1	1	0.00
21/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1423	1	1	1	0.00
21/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1020	1	1	1	43.00
21/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1438	1	1	1	0.00
21/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1565	2	2	2	0.00
21/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1550	2	2	2	0.00
21/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2054	2	2	2	0.00
21/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1581	2	2	2	0.00
21/07/2015	R208 On 06-August-15			Bond Future	7.82	97.6363	97.6626	97.6363	37,517.00
21/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	968	1	1	1	0.00
21/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	936	1	1	1	0.00
21/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	1001	1	1	1	0.00
21/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4367	4	4	4	0.00
21/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	183	0	0	0	0.00
21/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	172	0	0	0	0.00
21/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	194	0	0	0	0.00
21/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
21/07/2015	R208 On 05-November-15			Bond Future	7.90	95.7594	95.7849	95.7594	0.00
21/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2786	3	3	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
21/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	916	1	1	1	0.00
21/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	934	1	1	1	0.00
21/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	898	1	1	1	0.00
21/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	385	0	0	0	2,200.00
21/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1539	2	2	2	0.00
21/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1515	2	2	2	0.00
21/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1563	2	2	2	0.00
21/07/2015	R208 On 04-February-16			Bond Future	7.96	97.3758	97.4013	97.3758	0.00
21/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1168	1	1	1	0.00
21/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1151	1	1	1	0.00
21/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1186	1	1	1	0.00
21/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2038	2	2	2	0.00
21/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2015	2	2	2	0.00
21/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1991	2	2	2	0.00
21/07/2015	R209 On 06-August-15			Bond Future	8.75	78.5539	78.5981	78.5539	28,380.00
21/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8173	8	8	8	0.00
21/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2187	2	2	2	0.00
21/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	796	1	1	1	640.00
21/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2246	2	2	2	0.00
21/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3192	3	3	3	0.00
21/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2128	2	2	2	0.00
21/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	276	0	0	0	0.00
21/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
21/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	105	0	0	0	0.00
21/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	261	0	0	0	0.00
21/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	1093	1	1	1	0.00
21/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	292	0	0	0	0.00
21/07/2015	R209 On 05-November-15			Bond Future	8.81	76.6314	76.6753	76.6314	32.00
21/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4449	4	4	4	0.00
21/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	447	0	0	0	0.00
21/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	4007	4	4	4	0.00
21/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	471	0	0	0	0.00
21/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	459	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
21/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7018	7	7	7	0.00
21/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1161	1	1	1	900.00
21/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7093	7	7	7	0.00
21/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1367	1	1	1	640.00
21/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6944	7	7	7	0.00
21/07/2015	R209 On 04-February-16			Bond Future	8.85	77.9250	77.9694	77.9250	0.00
21/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2989	3	3	3	0.00
21/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3025	3	3	3	0.00
21/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3061	3	3	3	0.00
21/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3817	4	4	4	0.00
21/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3776	4	4	4	0.00
21/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3858	4	4	4	0.00
21/07/2015	R210 On 06-August-15			Bond Future	179.98	179.9473	179.9767	179.9473	1,160.00
21/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	987	1	1	1	0.00
21/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	967	1	1	1	0.00
21/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	977	1	1	1	0.00
21/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R210 On 05-November-15			Bond Future	180.65	180.6212	180.6489	180.6212	0.00
21/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1351	1	1	1	0.00
21/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1361	1	1	1	0.00
21/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1341	1	1	1	0.00
21/07/2015	R211 On 06-August-15			Bond Future	134.39	134.3681	134.3868	134.3681	1,120.00
21/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	613	1	1	1	0.00
21/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	623	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
21/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	603	1	1	1	0.00
21/07/2015	R211 On 05-November-15			Bond Future	136.48	136.4627	136.4799	136.4627	0.00
21/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1490	1	1	1	0.00
21/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1480	1	1	1	0.00
21/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1470	1	1	1	0.00
21/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 06-August-15			Bond Future	140.35	140.3288	140.3513	140.3288	1,045.00
21/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	639	1	1	1	0.00
21/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	649	1	1	1	0.00
21/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	659	1	1	1	0.00
21/07/2015	R212 On 05-November-15			Bond Future	142.54	142.5163	142.5374	142.5163	0.00
21/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	3463	3	3	3	0.00
21/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	3473	3	3	3	0.00
21/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	3453	3	3	3	0.00
21/07/2015	R213 On 06-August-15			Bond Future	8.62	89.3201	89.3641	89.3201	17,330.00
21/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	490	1	0	1	0.00
21/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	516	1	1	1	0.00
21/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	543	1	1	1	0.00
21/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1472	2	1	2	0.00
21/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1421	1	1	1	0.00
21/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1524	2	2	2	0.00
21/07/2015	R213 On 05-November-15			Bond Future	8.69	87.1696	87.2133	87.1696	0.00
21/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	295	0	0	0	0.00
21/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	313	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
21/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	304	0	0	0	0.00
21/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7869	8	8	8	0.00
21/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7717	8	8	8	0.00
21/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7793	8	8	8	0.00
21/07/2015	R213 On 04-February-16			Bond Future	8.74	88.6406	88.6847	88.6406	0.00
21/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3334	3	3	3	0.00
21/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3372	3	3	3	0.00
21/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3297	3	3	3	0.00
21/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3286	3	3	3	0.00
21/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3249	3	3	3	0.00
21/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3322	3	3	3	0.00
21/07/2015	R214 On 06-August-15			Bond Future	8.78	79.8030	79.8496	79.8030	21,886.00
21/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	856	1	1	1	0.00
21/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	894	1	1	1	0.00
21/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	933	1	1	1	0.00
21/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	1166	1	1	1	0.00
21/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	1121	1	1	1	0.00
21/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	1077	1	1	1	0.00
21/07/2015	R214 On 05-November-15			Bond Future	8.83	77.7572	77.8036	77.7572	487.00
21/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	466	0	0	0	0.00
21/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	454	0	0	0	0.00
21/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	442	0	0	0	0.00
21/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7818	8	8	8	0.00
21/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7736	8	8	8	0.00
21/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7655	8	8	8	0.00
21/07/2015	R214 On 04-February-16			Bond Future	8.88	79.0694	79.1164	79.0694	4,320.00
21/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1030	1	1	1	0.00
21/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1049	1	1	1	0.00
21/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1012	1	1	1	0.00
21/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8619	9	9	9	0.00
21/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8694	9	9	9	0.00
21/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8770	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
21/07/2015	R248 On 06-August-15			Bond Future	8.84	102.8132	102.9262	102.8132	44,993.00
21/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	988	1	1	1	0.00
21/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1096	1	1	1	0.00
21/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	881	1	1	1	0.00
21/07/2015	R248 On 05-November-15			Bond Future	8.90	99.9873	100.1009	99.9873	0.00
21/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10350	10	10	10	0.00
21/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10226	10	10	10	0.00
21/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	10102	10	10	10	0.00
21/07/2015	R248 On 04-February-16			Bond Future	8.95	101.6747	101.7898	101.6747	0.00
21/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	393	0	0	0	0.00
21/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	598	0	1	0	0.00
21/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	496	0	0	0	0.00
21/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00