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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/07/2015 TO: 22/07/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	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
22/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	2025 On 06-August-15			Bond Future	122.45	122.0778	122.4549	122.0778	38.00
22/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1465	1	1	1	0.00
22/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1455	1	1	1	0.00
22/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1445	1	1	1	0.00
22/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2025 On 05-November-15			Bond Future	124.36	123.9793	124.3600	123.9793	0.00
22/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	1350	1	1	1	0.00
22/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	1370	1	1	1	0.00
22/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	1360	1	1	1	0.00
22/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 06-August-15			Bond Future	8.56	95.3437	95.6417	95.3437	7,281.00
22/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	6767	7	7	7	0.00
22/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6679	7	7	7	0.00
22/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	6854	7	7	7	0.00
22/07/2015	2030 On 05-November-15			Bond Future	8.63	96.8287	97.1297	96.8287	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
22/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	985	1	1	1	0.00
22/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	906	1	1	1	0.00
22/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1065	1	1	1	0.00
22/07/2015	2032 On 06-August-15			Bond Future	8.65	99.2134	99.5323	99.2134	1,579.00
22/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1267	2	1	2	0.00
22/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1354	2	1	2	0.00
22/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1180	1	1	1	0.00
22/07/2015	2032 On 05-November-15			Bond Future	8.71	96.6046	96.9267	96.6046	0.00
22/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6244	7	6	7	0.00
22/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6336	7	6	7	0.00
22/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6152	6	6	6	0.00
22/07/2015	2032 On 04-February-16			Bond Future	8.76	98.2351	98.5618	98.2351	0.00
22/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	616	1	1	1	0.00
22/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	532	1	1	1	0.00
22/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	449	1	0	1	0.00
22/07/2015	2037 On 06-August-15			Bond Future	8.79	97.2219	97.5254	97.2219	42,638.00
22/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	344	1	0	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
22/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	438	1	0	1	0.00
22/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	249	1	0	1	0.00
22/07/2015	2037 On 05-November-15			Bond Future	8.85	98.7363	99.0427	98.7363	0.00
22/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8360	9	8	9	0.00
22/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8465	9	8	9	0.00
22/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8255	9	8	9	0.00
22/07/2015	2037 On 04-February-16			Bond Future	8.90	96.1445	96.4553	96.1445	0.00
22/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1368	2	1	2	0.00
22/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1461	2	1	2	0.00
22/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1274	2	1	2	0.00
22/07/2015	2038 On 06-August-15			Bond Future	125.97	125.3454	125.9688	125.3454	4,218.00
22/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	2031	3	2	3	0.00
22/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	2041	3	2	3	0.00
22/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	2021	3	2	3	0.00
22/07/2015	2038 On 05-November-15			Bond Future	127.93	127.2977	127.9285	127.2977	0.00
22/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	6072	7	6	7	0.00
22/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	6082	7	6	7	0.00
22/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	6062	7	6	7	0.00
22/07/2015	2044 On 06-August-15			Bond Future	8.82	99.2649	99.5451	99.2649	13,321.00
22/07/2015	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
22/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	839	1	1	1	0.00
22/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	630	1	1	1	0.00
22/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	735	1	1	1	0.00
22/07/2015	2044 On 05-November-15			Bond Future	8.88	100.8110	101.0938	100.8110	0.00
22/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	6751	7	7	7	0.00
22/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	6638	7	7	7	0.00
22/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	6865	7	7	7	0.00
22/07/2015	2044 On 04-February-16			Bond Future	8.93	98.1291	98.4158	98.1291	0.00
22/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	844	1	1	1	0.00
22/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	646	0	1	0	0.00
22/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	745	0	1	0	0.00
22/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 06-August-15			Bond Future	124.56	123.6845	124.5588	123.6845	5,722.00
22/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	4431	5	4	5	0.00
22/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	4441	5	4	5	0.00
22/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	4451	5	4	5	0.00
22/07/2015	2046 On 05-November-15			Bond Future	125.09	124.2053	125.0909	124.2053	0.00
22/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	7909	9	8	9	0.00
22/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	7899	9	8	9	0.00
22/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	7919	9	8	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
22/07/2015	2050 On 06-August-15			Bond Future	134.00	132.9639	134.0023	132.9639	3,821.00
22/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	2988	4	3	4	0.00
22/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	3008	4	3	4	0.00
22/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	2998	4	3	4	0.00
22/07/2015	2050 On 05-November-15			Bond Future	136.09	135.0349	136.0869	135.0349	0.00
22/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	8923	10	9	10	0.00
22/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	8913	10	9	10	0.00
22/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	8903	10	9	10	0.00
22/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	AL37 On 06-August-15			Index Future	460.47	459.5690	460.4670	459.5690	26.00
22/07/2015	AL37 On 05-November-15			Index Future	467.71	466.8000	467.7080	466.8000	0.00
22/07/2015	AL7T On 06-August-15			Index Future	545.11	543.7600	545.1090	543.7600	1.00
22/07/2015	AL7T On 05-November-15			Index Future	553.68	552.3160	553.6810	552.3160	0.00
22/07/2015	ALBI On 06-August-15			Index Future	497.41	496.2240	497.4120	496.2240	508.00
22/07/2015	ALBI On 05-November-15			Index Future	505.23	504.0310	505.2330	504.0310	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
22/07/2015	ALBI On 04-February-16			Index Future	513.75	512.5270	513.7500	512.5270	0.00
22/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	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
22/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	EL28 On 06-August-15			Bond Future	126.04	125.5665	126.0425	125.5665	0.00
22/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1032	1	1	1	0.00
22/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1042	1	1	1	0.00
22/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1052	1	1	1	0.00
22/07/2015	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
22/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	EL28 On 05-November-15			Bond Future	126.46	125.9744	126.4557	125.9744	0.00
22/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	544	1	1	1	0.00
22/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	554	1	1	1	0.00
22/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	534	1	1	1	0.00
22/07/2015	ES33 On 06-August-15			Bond Future	9.67	84.4110	84.6532	84.4110	6,396.00
22/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	599	1	1	1	0.00
22/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	453	1	0	1	0.00
22/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	526	1	1	1	0.00
22/07/2015	ES33 On 05-November-15			Bond Future	9.76	81.9397	82.1841	81.9397	0.00
22/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5749	6	6	6	0.00
22/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5670	6	6	6	0.00
22/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5829	6	6	6	0.00
22/07/2015	ES33 On 04-February-16			Bond Future	9.85	83.3225	83.5703	83.3225	0.00
22/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	997	1	1	1	0.00
22/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1135	1	1	1	0.00
22/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1066	1	1	1	0.00
22/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	GOVI On 06-August-15			GOVI	493.75	492.5870	493.7460	492.5870	471.00
22/07/2015	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
22/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	62540	7	6	7	0.00
22/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	62640	7	6	7	0.00
22/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	62440	7	6	7	0.00
22/07/2015	GOVI On 05-November-15			GOVI	501.51	500.3380	501.5100	500.3380	28.00
22/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	284900	30	28	30	0.00
22/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	284800	30	28	30	0.00
22/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	285000	30	29	30	0.00
22/07/2015	GOVI On 04-February-16			GOVI	509.96	508.7710	509.9630	508.7710	0.00
22/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	20270	3	2	3	0.00
22/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	20470	3	2	3	0.00
22/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	20370	3	2	3	0.00
22/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/07/2015	IGOV On 06-August-15			Index Future	230.29	229.3900	230.2910	229.3900	1,068.00
22/07/2015	IGOV On 05-November-15			Index Future	233.91	233.0000	233.9130	233.0000	17.00
22/07/2015	IGOV On 04-February-16			Index Future	237.86	236.9270	237.8560	236.9270	0.00
22/07/2015	ILBI On 06-August-15			Index Future	624.75	622.1410	624.7510	622.1410	159.00
22/07/2015	ILBI On 05-November-15			Index Future	634.87	632.2180	634.8670	632.2180	0.00
22/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/07/2015	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
22/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.24	93.7100	93.7600	93.7100	0.00
22/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.28	93.6700	93.7200	93.6700	0.00
22/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.40	93.5400	93.6000	93.5400	0.00
22/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.44	93.5100	93.5600	93.5100	0.00
22/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.3900	93.4400	93.3900	0.00
22/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.68	93.2700	93.3200	93.2700	2,000.00
22/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.1800	93.2300	93.1800	0.00
22/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0100	93.0300	93.0100	0.00
22/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.15	92.8200	92.8500	92.8200	0.00
22/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.29	92.6700	92.7100	92.6700	0.00
22/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5400	92.5900	92.5400	0.00
22/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.55	92.4000	92.4500	92.4000	0.00
22/07/2015	R023 On 06-August-15			Bond Future	7.99	101.8660	102.1319	101.8660	20,928.00
22/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1522	1	2	1	0.00
22/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5770	6	6	6	0.00
22/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1567	1	2	1	0.00
22/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1613	1	2	1	0.00
22/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	143	0	0	0	0.00
22/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	125	0	0	0	0.00
22/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	133	0	0	0	0.00
22/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
22/07/2015	R023 On 05-November-15			Bond Future	8.06	99.5303	99.7985	99.5303	0.00
22/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1392	1	1	1	0.00
22/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1443	1	1	1	0.00
22/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1417	1	1	1	0.00
22/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1758	2	2	2	0.00
22/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1730	2	2	2	0.00
22/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1786	2	2	2	0.00
22/07/2015	R023 On 04-February-16			Bond Future	8.12	101.2095	101.4814	101.2095	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
22/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1824	2	2	2	0.00
22/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1775	2	2	2	0.00
22/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1799	2	2	2	0.00
22/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2480	3	2	3	0.00
22/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2451	3	2	3	0.00
22/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2423	3	2	3	0.00
22/07/2015	R186 On 06-August-15			Bond Future	8.12	118.5881	118.8947	118.5881	34,881.00
22/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	3135	3	3	3	0.00
22/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	35	0	0	0	75.00
22/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	86	0	0	0	0.00
22/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	2113	2	2	2	20.00
22/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	458	0	0	0	0.00
22/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	186	0	0	0	20.00
22/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	485	0	0	0	0.00
22/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	513	0	1	0	0.00
22/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4469	4	4	4	0.00
22/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	6138	6	6	6	0.00
22/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2851	3	3	3	0.00
22/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	3498	3	3	3	0.00
22/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2781	3	3	3	0.00
22/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	636	1	1	1	75.00
22/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	3986	4	4	4	0.00
22/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	98	0	0	0	5,229.00
22/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3185	3	3	3	0.00
22/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	140	0	0	0	4,229.00
22/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1546	2	2	2	0.00
22/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1228	1	1	1	0.00
22/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2442	3	2	3	0.00
22/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1436	2	1	2	0.00
22/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	268	0	0	0	0.00
22/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	23	0	0	0	20.00
22/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	130	0	0	0	75.00
22/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1490	2	1	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
22/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	3	0	0	0	5,350.00
22/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	67	0	0	0	7,229.00
22/07/2015	R186 On 05-November-15			Bond Future	8.18	120.4352	120.7444	120.4352	520.00
22/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3619	3	4	3	0.00
22/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2647	2	3	2	0.00
22/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2562	2	3	2	0.00
22/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2733	3	3	3	0.00
22/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2690	3	3	3	0.00
22/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	1025	1	1	1	1,200.00
22/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6777	7	7	7	0.00
22/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5849	6	6	6	0.00
22/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	3137	3	3	3	843.00
22/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1307	1	1	1	674.00
22/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	979	1	1	1	169.00
22/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1519	2	2	2	6,248.00
22/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	3946	4	4	4	0.00
22/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	4698	5	5	5	0.00
22/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2278	2	2	2	1,090.00
22/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2203	2	2	2	0.00
22/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	1821	2	2	2	9,370.00
22/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2130	2	2	2	0.00
22/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4578	5	5	5	0.00
22/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	680	1	1	1	843.00
22/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2166	2	2	2	8,690.00
22/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	486	1	0	1	2,600.00
22/07/2015	R186 On 04-February-16			Bond Future	8.23	117.1691	117.4826	117.1691	5,512.00
22/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	1006	1	1	1	0.00
22/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	987	1	1	1	0.00
22/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	968	1	1	1	0.00
22/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	6944	7	7	7	0.00
22/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	6879	7	7	7	0.00
22/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7009	7	7	7	0.00
22/07/2015	R186 On 05-May-16			Bond Future	8.28	119.2274	119.5434	119.2274	0.00
22/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	4134	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
22/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	4174	4	4	4	0.00
22/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	4093	4	4	4	0.00
22/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1628	2	2	2	0.00
22/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3672	4	4	4	0.00
22/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3600	4	4	4	0.00
22/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7311	8	7	8	0.00
22/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3636	4	4	4	0.00
22/07/2015	R197 On 06-August-15			Bond Future	292.66	291.9124	292.6632	291.9124	929.00
22/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	4653	4	5	4	0.00
22/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	4663	4	5	4	0.00
22/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	4673	4	5	4	0.00
22/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R197 On 05-November-15			Bond Future	297.22	296.4592	297.2164	296.4592	0.00
22/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	2226	1	2	1	0.00
22/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	2206	1	2	1	0.00
22/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	2216	1	2	1	0.00
22/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R202 On 06-August-15			Bond Future	237.05	235.5965	237.0524	235.5965	52,774.00
22/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	2938	4	3	4	0.00
22/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	2948	4	3	4	0.00
22/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	2958	4	3	4	0.00
22/07/2015	R202 On 05-November-15			Bond Future	240.74	239.2660	240.7403	239.2660	0.00
22/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	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
22/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	5250	7	5	7	0.00
22/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	5270	7	5	7	0.00
22/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	5260	7	5	7	0.00
22/07/2015	R203 On 06-August-15			Bond Future	7.08	105.4428	105.5998	105.4428	17,933.00
22/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1472	1	1	1	0.00
22/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	21	0	0	0	0.00
22/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	25	0	0	0	0.00
22/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	23	0	0	0	0.00
22/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	658	1	1	1	0.00
22/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	676	1	1	1	0.00
22/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
22/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	640	1	1	1	0.00
22/07/2015	R203 On 05-November-15			Bond Future	7.18	102.9204	103.0779	102.9204	2,299.00
22/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	12	0	0	0	0.00
22/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	12	0	0	0	0.00
22/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	13	0	0	0	0.00
22/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2068	2	2	2	0.00
22/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2051	2	2	2	0.00
22/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2085	2	2	2	0.00
22/07/2015	R203 On 04-February-16			Bond Future	7.24	104.6571	104.8164	104.6571	0.00
22/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	469	0	0	0	0.00
22/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	485	0	0	0	0.00
22/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	477	0	0	0	0.00
22/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	470	1	0	1	0.00
22/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	456	1	0	1	0.00
22/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	463	1	0	1	0.00
22/07/2015	R204 On 06-August-15			Bond Future	7.40	102.6615	102.8822	102.6615	15,357.00
22/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2940	3	3	3	0.00
22/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	1036	1	1	1	0.00
22/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	1090	1	1	1	0.00
22/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	1063	1	1	1	0.00
22/07/2015	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
22/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	29	0	0	0	0.00
22/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	32	0	0	0	0.00
22/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	27	0	0	0	0.00
22/07/2015	R204 On 05-November-15			Bond Future	7.49	104.2606	104.4828	104.2606	28.00
22/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	21	0	0	0	0.00
22/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	22	0	0	0	0.00
22/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	20	0	0	0	0.00
22/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3483	4	3	4	0.00
22/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3511	4	4	4	0.00
22/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3539	4	4	4	0.00
22/07/2015	R204 On 04-February-16			Bond Future	7.55	101.9829	102.2081	101.9829	0.00
22/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	830	1	1	1	0.00
22/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	817	1	1	1	0.00
22/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	805	1	1	1	0.00
22/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	955	1	1	1	0.00
22/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	942	1	1	1	0.00
22/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	968	1	1	1	0.00
22/07/2015	R207 On 06-August-15			Bond Future	7.63	98.9548	99.1331	98.9548	46,035.00
22/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	613	1	1	1	0.00
22/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	662	1	1	1	0.00
22/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	637	1	1	1	0.00
22/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	143	0	0	0	70.00
22/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	216	0	0	0	0.00
22/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	774	1	1	1	0.00
22/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	193	0	0	0	0.00
22/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	204	0	0	0	0.00
22/07/2015	R207 On 05-November-15			Bond Future	7.71	100.4961	100.6754	100.4961	1,404.00
22/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	1020	1	1	1	0.00
22/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	1057	1	1	1	0.00
22/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	1038	1	1	1	0.00
22/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	635	1	1	1	19.00
22/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	544	0	1	0	53.00
22/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	932	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
22/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	915	1	1	1	0.00
22/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1386	2	1	2	0.00
22/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	899	1	1	1	0.00
22/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1541	2	2	2	0.00
22/07/2015	R207 On 04-February-16			Bond Future	7.78	98.5496	98.7311	98.5496	0.00
22/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	517	0	1	0	43.00
22/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	769	1	1	1	0.00
22/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	795	1	1	1	0.00
22/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	782	1	1	1	19.00
22/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1703	2	2	2	0.00
22/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1683	2	2	2	0.00
22/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1724	2	2	2	0.00
22/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2209	2	2	2	0.00
22/07/2015	R207 On 05-May-16			Bond Future	7.83	100.2807	100.4630	100.2807	0.00
22/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1530	1	2	1	0.00
22/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1497	1	1	1	0.00
22/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1078	1	1	1	43.00
22/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1513	1	2	1	0.00
22/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1458	2	1	2	0.00
22/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1443	2	1	2	0.00
22/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	1930	2	2	2	0.00
22/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1473	2	1	2	0.00
22/07/2015	R208 On 06-August-15			Bond Future	7.77	97.6626	97.8737	97.6626	37,517.00
22/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	1122	1	1	1	0.00
22/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	1087	1	1	1	0.00
22/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	1157	1	1	1	0.00
22/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4578	4	5	4	0.00
22/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	125	0	0	0	0.00
22/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	117	0	0	0	0.00
22/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	134	0	0	0	0.00
22/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
22/07/2015	R208 On 05-November-15			Bond Future	7.85	95.7849	95.9976	95.7849	0.00
22/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2954	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
22/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	1006	1	1	1	0.00
22/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	1025	1	1	1	0.00
22/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	987	1	1	1	0.00
22/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	341	0	0	0	2,200.00
22/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1416	2	1	2	0.00
22/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1393	2	1	2	0.00
22/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1439	2	1	2	0.00
22/07/2015	R208 On 04-February-16			Bond Future	7.91	97.4013	97.6168	97.4013	0.00
22/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1263	1	1	1	0.00
22/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1245	1	1	1	0.00
22/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1282	1	1	1	0.00
22/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	1917	2	2	2	0.00
22/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	1894	2	2	2	0.00
22/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1872	2	2	2	0.00
22/07/2015	R209 On 06-August-15			Bond Future	8.72	78.5981	78.8482	78.5981	28,380.00
22/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8423	8	8	8	0.00
22/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2379	2	2	2	0.00
22/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	897	1	1	1	640.00
22/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2441	2	2	2	0.00
22/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3415	3	3	3	0.00
22/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2318	2	2	2	0.00
22/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	218	0	0	0	0.00
22/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
22/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	78	0	0	0	0.00
22/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	206	0	0	0	0.00
22/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	943	1	1	1	0.00
22/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	232	0	0	0	0.00
22/07/2015	R209 On 05-November-15			Bond Future	8.77	76.6753	76.9279	76.6753	32.00
22/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4620	4	5	4	0.00
22/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	479	0	0	0	0.00
22/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	4168	4	4	4	0.00
22/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	504	0	1	0	0.00
22/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	491	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
22/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	6797	7	7	7	0.00
22/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1080	1	1	1	900.00
22/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	6872	7	7	7	0.00
22/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1276	1	1	1	640.00
22/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6724	7	7	7	0.00
22/07/2015	R209 On 04-February-16			Bond Future	8.82	77.9694	78.2256	77.9694	0.00
22/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	3103	3	3	3	0.00
22/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3140	3	3	3	0.00
22/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3176	3	3	3	0.00
22/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3675	4	4	4	0.00
22/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3635	4	4	4	0.00
22/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3716	4	4	4	0.00
22/07/2015	R210 On 06-August-15			Bond Future	180.65	179.9767	180.6507	179.9767	1,160.00
22/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	1661	1	2	1	0.00
22/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	1641	1	2	1	0.00
22/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	1651	1	2	1	0.00
22/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R210 On 05-November-15			Bond Future	181.33	180.6489	181.3301	180.6489	0.00
22/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	670	1	1	1	0.00
22/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	680	1	1	1	0.00
22/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	660	1	1	1	0.00
22/07/2015	R211 On 06-August-15			Bond Future	134.46	134.3868	134.4629	134.3868	1,120.00
22/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	537	1	1	1	0.00
22/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	547	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
22/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	527	1	1	1	0.00
22/07/2015	R211 On 05-November-15			Bond Future	136.55	136.4799	136.5548	136.4799	0.00
22/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1565	1	2	1	0.00
22/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1555	1	2	1	0.00
22/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1545	1	2	1	0.00
22/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 06-August-15			Bond Future	140.84	140.3513	140.8398	140.3513	1,045.00
22/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	150	1	0	1	0.00
22/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	160	1	0	1	0.00
22/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	170	1	0	1	0.00
22/07/2015	R212 On 05-November-15			Bond Future	143.03	142.5374	143.0310	142.5374	0.00
22/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	2969	3	3	3	0.00
22/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	2979	3	3	3	0.00
22/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	2959	3	3	3	0.00
22/07/2015	R213 On 06-August-15			Bond Future	8.59	89.3641	89.6507	89.3641	17,330.00
22/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	563	0	1	0	0.00
22/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	592	1	1	1	0.00
22/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	622	1	1	1	0.00
22/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1262	1	1	1	0.00
22/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1215	1	1	1	0.00
22/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1310	2	1	2	0.00
22/07/2015	R213 On 05-November-15			Bond Future	8.65	87.2133	87.5027	87.2133	0.00
22/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	323	0	0	0	0.00
22/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	342	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
22/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	332	0	0	0	0.00
22/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7607	8	8	8	0.00
22/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7457	8	7	8	0.00
22/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7532	8	8	8	0.00
22/07/2015	R213 On 04-February-16			Bond Future	8.70	88.6847	88.9782	88.6847	0.00
22/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3478	3	3	3	0.00
22/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3517	3	4	3	0.00
22/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3440	3	3	3	0.00
22/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3136	3	3	3	0.00
22/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3101	3	3	3	0.00
22/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3172	3	3	3	0.00
22/07/2015	R214 On 06-August-15			Bond Future	8.75	79.8496	80.0726	79.8496	21,886.00
22/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	929	1	1	1	0.00
22/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	970	1	1	1	0.00
22/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1012	1	1	1	0.00
22/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	1016	1	1	1	0.00
22/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	974	1	1	1	0.00
22/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	933	1	1	1	0.00
22/07/2015	R214 On 05-November-15			Bond Future	8.81	77.8036	78.0286	77.8036	487.00
22/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	494	0	0	0	0.00
22/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	480	0	0	0	0.00
22/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	468	0	0	0	0.00
22/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7619	8	8	8	0.00
22/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7537	8	8	8	0.00
22/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7457	8	7	8	0.00
22/07/2015	R214 On 04-February-16			Bond Future	8.85	79.1164	79.3444	79.1164	4,320.00
22/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1072	1	1	1	0.00
22/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1091	1	1	1	0.00
22/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1054	1	1	1	0.00
22/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8434	9	8	9	0.00
22/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8508	9	9	9	0.00
22/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8583	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
22/07/2015	R248 On 06-August-15			Bond Future	8.82	102.9262	103.1601	102.9262	44,993.00
22/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	754	1	1	1	0.00
22/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	862	1	1	1	0.00
22/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	647	1	1	1	0.00
22/07/2015	R248 On 05-November-15			Bond Future	8.88	100.1009	100.3366	100.1009	0.00
22/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10114	10	10	10	0.00
22/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	9990	10	10	10	0.00
22/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	9867	10	10	10	0.00
22/07/2015	R248 On 04-February-16			Bond Future	8.93	101.7898	102.0287	101.7898	0.00
22/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	632	0	1	0	0.00
22/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	837	1	1	1	0.00
22/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	735	0	1	0	0.00
22/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00