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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/07/2015 TO: 24/07/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	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
24/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	2025 On 06-August-15			Bond Future	122.40	122.1570	122.4003	122.1570	38.00
24/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1410	1	1	1	0.00
24/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1400	1	1	1	0.00
24/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1390	1	1	1	0.00
24/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2025 On 05-November-15			Bond Future	124.39	124.0560	124.3867	124.0560	0.00
24/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	1377	1	1	1	0.00
24/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	1397	1	1	1	0.00
24/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	1387	1	1	1	0.00
24/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 06-August-15			Bond Future	8.55	96.0884	95.7423	96.0884	7,281.00
24/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	6666	6	7	6	0.00
24/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6579	6	7	6	0.00
24/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	6753	6	7	6	0.00
24/07/2015	2030 On 05-November-15			Bond Future	8.60	97.5821	97.2882	97.5821	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
24/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	827	1	1	1	0.00
24/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	747	0	1	0	0.00
24/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	906	1	1	1	0.00
24/07/2015	2032 On 06-August-15			Bond Future	8.63	100.0114	99.6395	100.0114	1,579.00
24/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1159	1	1	1	0.00
24/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1246	1	1	1	0.00
24/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1073	1	1	1	0.00
24/07/2015	2032 On 05-November-15			Bond Future	8.69	97.4119	97.0930	97.4119	0.00
24/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6078	6	6	6	0.00
24/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6170	6	6	6	0.00
24/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	5986	6	6	6	0.00
24/07/2015	2032 On 04-February-16			Bond Future	8.74	99.0529	98.7626	99.0529	0.00
24/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	415	0	0	0	0.00
24/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	331	0	0	0	0.00
24/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	248	0	0	0	0.00
24/07/2015	2037 On 06-August-15			Bond Future	8.76	98.2909	97.7837	98.2909	42,638.00
24/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	9	1	0	1	0.00
24/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	85	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
24/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	180	0	0	0	0.00
24/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 05-November-15			Bond Future	8.81	99.8188	99.3625	99.8188	0.00
24/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8040	8	8	8	0.00
24/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8145	8	8	8	0.00
24/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	7935	7	8	7	0.00
24/07/2015	2037 On 04-February-16			Bond Future	8.86	97.2424	96.8132	97.2424	0.00
24/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1010	1	1	1	0.00
24/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1103	1	1	1	0.00
24/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	916	0	1	0	0.00
24/07/2015	2038 On 06-August-15			Bond Future	126.02	125.9903	126.0239	125.9903	4,218.00
24/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	1976	2	2	2	0.00
24/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	1986	2	2	2	0.00
24/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	1966	2	2	2	0.00
24/07/2015	2038 On 05-November-15			Bond Future	128.07	127.9486	128.0688	127.9486	0.00
24/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	5931	6	6	6	0.00
24/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	5941	6	6	6	0.00
24/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	5921	6	6	6	0.00
24/07/2015	2044 On 06-August-15			Bond Future	8.80	100.3338	99.7754	100.3338	13,321.00
24/07/2015	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
24/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	609	0	1	0	0.00
24/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	400	0	0	0	0.00
24/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	504	0	1	0	0.00
24/07/2015	2044 On 05-November-15			Bond Future	8.85	101.8935	101.3864	101.8935	0.00
24/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	6459	6	6	6	0.00
24/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	6345	6	6	6	0.00
24/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	6573	6	7	6	0.00
24/07/2015	2044 On 04-February-16			Bond Future	8.89	99.2266	98.7467	99.2266	0.00
24/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	1175	2	1	2	0.00
24/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	976	1	1	1	0.00
24/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	1076	2	1	2	0.00
24/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 06-August-15			Bond Future	124.61	124.5805	124.6140	124.5805	5,722.00
24/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	4376	4	4	4	0.00
24/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	4386	4	4	4	0.00
24/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	4396	4	4	4	0.00
24/07/2015	2046 On 05-November-15			Bond Future	125.23	125.1113	125.2300	125.1113	0.00
24/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	7770	8	8	8	0.00
24/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	7760	8	8	8	0.00
24/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	7780	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2015	2050 On 06-August-15			Bond Future	134.06	134.0253	134.0613	134.0253	3,821.00
24/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	2929	3	3	3	0.00
24/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	2949	3	3	3	0.00
24/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	2939	3	3	3	0.00
24/07/2015	2050 On 05-November-15			Bond Future	136.24	136.1087	136.2368	136.1087	0.00
24/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	8773	9	9	9	0.00
24/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	8763	9	9	9	0.00
24/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	8753	9	9	9	0.00
24/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	AL37 On 06-August-15			Index Future	459.47	460.6420	459.4670	460.6420	26.00
24/07/2015	AL37 On 05-November-15			Index Future	466.97	467.8800	466.9650	467.8800	0.00
24/07/2015	AL7T On 06-August-15			Index Future	543.71	546.1710	543.7110	546.1710	1.00
24/07/2015	AL7T On 05-November-15			Index Future	552.58	554.7530	552.5840	554.7530	0.00
24/07/2015	ALBI On 06-August-15			Index Future	497.28	499.2150	497.2830	499.2150	508.00
24/07/2015	ALBI On 05-November-15			Index Future	505.40	507.0590	505.3980	507.0590	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
24/07/2015	ALBI On 04-February-16			Index Future	514.08	515.5950	514.0840	515.5950	0.00
24/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	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
24/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	EL28 On 06-August-15			Bond Future	126.10	126.0648	126.0993	126.0648	0.00
24/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1089	1	1	1	0.00
24/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1099	1	1	1	0.00
24/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1109	1	1	1	0.00
24/07/2015	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
24/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	EL28 On 05-November-15			Bond Future	126.60	126.4766	126.5976	126.4766	0.00
24/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	402	1	0	1	0.00
24/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	412	1	0	1	0.00
24/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	392	1	0	1	0.00
24/07/2015	ES33 On 06-August-15			Bond Future	9.65	85.1750	84.8222	85.1750	6,396.00
24/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	430	0	0	0	0.00
24/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	284	0	0	0	0.00
24/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	357	0	0	0	0.00
24/07/2015	ES33 On 05-November-15			Bond Future	9.73	82.7129	82.4042	82.7129	0.00
24/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5529	5	6	5	0.00
24/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5450	5	5	5	0.00
24/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5609	5	6	5	0.00
24/07/2015	ES33 On 04-February-16			Bond Future	9.81	84.1061	83.8210	84.1061	0.00
24/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1247	2	1	2	0.00
24/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1386	2	1	2	0.00
24/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1317	2	1	2	0.00
24/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	GOVI On 06-August-15			GOVI	493.34	495.1890	493.3370	495.1890	471.00
24/07/2015	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
24/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	66630	5	7	5	0.00
24/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	66730	5	7	5	0.00
24/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	66530	5	7	5	0.00
24/07/2015	GOVI On 05-November-15			GOVI	501.39	502.9690	501.3880	502.9690	28.00
24/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	286120	27	29	27	0.00
24/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	286020	27	29	27	0.00
24/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	286220	27	29	27	0.00
24/07/2015	GOVI On 04-February-16			GOVI	510.01	511.4360	510.0050	511.4360	0.00
24/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	19850	1	2	1	0.00
24/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	20050	1	2	1	0.00
24/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	19950	1	2	1	0.00
24/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/07/2015	IGOV On 06-August-15			Index Future	230.09	230.0020	230.0920	230.0020	1,038.00
24/07/2015	IGOV On 05-November-15			Index Future	233.87	233.6160	233.8660	233.6160	17.00
24/07/2015	IGOV On 04-February-16			Index Future	237.90	237.5490	237.9040	237.5490	0.00
24/07/2015	ILBI On 06-August-15			Index Future	624.16	623.9530	624.1620	623.9530	159.00
24/07/2015	ILBI On 05-November-15			Index Future	634.49	634.0530	634.4930	634.0530	0.00
24/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/07/2015	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
24/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.33	93.7600	93.6700	93.7600	0.00
24/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.7200	93.6400	93.7200	0.00
24/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.48	93.6000	93.5200	93.6000	0.00
24/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.51	93.5600	93.4900	93.5600	0.00
24/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.4400	93.3700	93.4400	0.00
24/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.76	93.3200	93.2400	93.3200	2,000.00
24/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.87	93.2300	93.1300	93.2300	0.00
24/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.07	93.0300	92.9300	93.0300	0.00
24/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.8500	92.7500	92.8500	0.00
24/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.7100	92.6300	92.7100	0.00
24/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.48	92.5900	92.5200	92.5900	0.00
24/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.60	92.4500	92.4000	92.4500	0.00
24/07/2015	R023 On 06-August-15			Bond Future	8.04	102.2765	101.8716	102.2765	20,928.00
24/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1283	2	1	2	0.00
24/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5510	6	6	6	0.00
24/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1327	2	1	2	0.00
24/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1371	2	1	2	0.00
24/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	164	0	0	0	0.00
24/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	143	0	0	0	0.00
24/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	153	0	0	0	0.00
24/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
24/07/2015	R023 On 05-November-15			Bond Future	8.10	99.9441	99.5922	99.9441	0.00
24/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1283	1	1	1	0.00
24/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1331	2	1	2	0.00
24/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1307	1	1	1	0.00
24/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1854	2	2	2	0.00
24/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1824	2	2	2	0.00
24/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1883	2	2	2	0.00
24/07/2015	R023 On 04-February-16			Bond Future	8.16	101.6272	101.3044	101.6272	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
24/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1732	2	2	2	0.00
24/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1685	2	2	2	0.00
24/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1708	2	2	2	0.00
24/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2566	2	3	2	0.00
24/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2537	2	3	2	0.00
24/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2508	2	3	2	0.00
24/07/2015	R186 On 06-August-15			Bond Future	8.16	119.1482	118.5886	119.1482	34,881.00
24/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2831	3	3	3	0.00
24/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	16	0	0	0	75.00
24/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	45	0	0	0	0.00
24/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1827	2	2	2	20.00
24/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	318	1	0	1	0.00
24/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	111	0	0	0	20.00
24/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	339	1	0	1	0.00
24/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	362	1	0	1	0.00
24/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4161	5	4	5	0.00
24/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5831	6	6	6	0.00
24/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2550	3	3	3	0.00
24/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	3192	4	3	4	0.00
24/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2481	3	2	3	0.00
24/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	464	1	0	1	75.00
24/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4273	4	4	4	0.00
24/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	100	0	0	0	5,229.00
24/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3450	3	3	3	0.00
24/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	146	0	0	0	4,229.00
24/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1712	1	2	1	0.00
24/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1362	1	1	1	0.00
24/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2673	2	3	2	0.00
24/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1591	1	2	1	0.00
24/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	289	0	0	0	0.00
24/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	21	0	0	0	20.00
24/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	135	0	0	0	75.00
24/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1651	1	2	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
24/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	2	0	0	0	5,350.00
24/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	67	0	0	0	7,229.00
24/07/2015	R186 On 05-November-15			Bond Future	8.21	121.0004	120.5033	121.0004	4,220.00
24/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2496	3	2	3	0.00
24/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3444	4	3	4	0.00
24/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2414	3	2	3	0.00
24/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2579	3	3	3	0.00
24/07/2015	R186 On 05-November-15	8.50	Call	Bond Future	3692	0	4	0	0.00
24/07/2015	R186 On 05-November-15	8.55	Call	Bond Future	3950	0	4	0	0.00
24/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2537	3	3	3	0.00
24/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	940	1	1	1	1,200.00
24/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5638	6	6	6	0.00
24/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6558	7	7	7	0.00
24/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2973	3	3	3	843.00
24/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1207	1	1	1	674.00
24/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	896	1	1	1	169.00
24/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1584	1	2	1	6,248.00
24/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4087	4	4	4	0.00
24/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	4856	5	5	5	0.00
24/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2371	2	2	2	1,090.00
24/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2293	2	2	2	0.00
24/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	1898	2	2	2	9,370.00
24/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2217	2	2	2	0.00
24/07/2015	R186 On 05-November-15	8.50	Put	Bond Future	1443	0	1	0	4,666.00
24/07/2015	R186 On 05-November-15	8.55	Put	Bond Future	1312	0	1	0	4,667.00
24/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	711	1	1	1	843.00
24/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4733	4	5	4	0.00
24/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2255	2	2	2	8,690.00
24/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	509	0	1	0	2,600.00
24/07/2015	R186 On 04-February-16			Bond Future	8.26	117.7402	117.2758	117.7402	5,512.00
24/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	947	1	1	1	0.00
24/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	928	1	1	1	0.00
24/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	910	1	1	1	0.00
24/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7092	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7026	7	7	7	0.00
24/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7158	7	7	7	0.00
24/07/2015	R186 On 05-May-16			Bond Future	8.29	119.8039	119.4006	119.8039	0.00
24/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	4044	4	4	4	0.00
24/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	4084	4	4	4	0.00
24/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	4004	4	4	4	0.00
24/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1576	2	2	2	0.00
24/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3725	4	4	4	0.00
24/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3652	3	4	3	0.00
24/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7402	7	7	7	0.00
24/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3689	4	4	4	0.00
24/07/2015	R197 On 06-August-15			Bond Future	292.79	292.7103	292.7857	292.7103	929.00
24/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	4776	5	5	5	0.00
24/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	4786	5	5	5	0.00
24/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	4796	5	5	5	0.00
24/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R197 On 05-November-15			Bond Future	297.54	297.2604	297.5371	297.2604	0.00
24/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	2547	2	3	2	0.00
24/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	2527	2	3	2	0.00
24/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	2537	2	3	2	0.00
24/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 06-August-15			Bond Future	235.82	235.7557	235.8185	235.7557	52,774.00
24/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4172	4	4	4	0.00
24/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4182	4	4	4	0.00
24/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4192	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
24/07/2015	R202 On 05-November-15			Bond Future	239.65	239.4206	239.6453	239.4206	0.00
24/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6345	7	6	7	0.00
24/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6365	7	6	7	0.00
24/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6355	7	6	7	0.00
24/07/2015	R203 On 06-August-15			Bond Future	7.15	105.5824	105.4453	105.5824	17,933.00
24/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1318	1	1	1	0.00
24/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	7	0	0	0	0.00
24/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	9	0	0	0	0.00
24/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	8	0	0	0	0.00
24/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	797	1	1	1	0.00
24/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	816	1	1	1	0.00
24/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	1	0	0	0	5,000.00
24/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	778	1	1	1	0.00
24/07/2015	R203 On 05-November-15			Bond Future	7.23	103.0590	102.9816	103.0590	2,299.00
24/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	9	0	0	0	0.00
24/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	9	0	0	0	0.00
24/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	10	0	0	0	0.00
24/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2161	2	2	2	0.00
24/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2144	2	2	2	0.00
24/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2179	2	2	2	0.00
24/07/2015	R203 On 04-February-16			Bond Future	7.28	104.7948	104.7522	104.7948	0.00
24/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	435	0	0	0	0.00
24/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	450	0	0	0	0.00
24/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	443	0	0	0	0.00
24/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	500	0	1	0	0.00
24/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	486	0	0	0	0.00
24/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	493	0	0	0	0.00
24/07/2015	R204 On 06-August-15			Bond Future	7.48	102.8556	102.6432	102.8556	15,357.00
24/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2701	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
24/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	814	1	1	1	0.00
24/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	865	1	1	1	0.00
24/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	840	1	1	1	0.00
24/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
24/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	44	0	0	0	0.00
24/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	48	0	0	0	0.00
24/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	41	0	0	0	0.00
24/07/2015	R204 On 05-November-15			Bond Future	7.56	104.4545	104.3005	104.4545	28.00
24/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	15	0	0	0	0.00
24/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	16	0	0	0	0.00
24/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	14	0	0	0	0.00
24/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3660	4	4	4	0.00
24/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3688	4	4	4	0.00
24/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3716	4	4	4	0.00
24/07/2015	R204 On 04-February-16			Bond Future	7.61	102.1770	102.0561	102.1770	0.00
24/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	754	1	1	1	0.00
24/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	742	1	1	1	0.00
24/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	730	1	1	1	0.00
24/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1031	1	1	1	0.00
24/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1018	1	1	1	0.00
24/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1045	1	1	1	0.00
24/07/2015	R207 On 06-August-15			Bond Future	7.68	99.1925	98.9456	99.1925	46,035.00
24/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	470	1	0	1	0.00
24/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	515	1	1	1	0.00
24/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	492	1	0	1	0.00
24/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	84	0	0	0	70.00
24/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	261	0	0	0	0.00
24/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	902	1	1	1	0.00
24/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	232	0	0	0	0.00
24/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	246	0	0	0	0.00
24/07/2015	R207 On 05-November-15			Bond Future	7.75	100.7344	100.5432	100.7344	1,404.00
24/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	943	1	1	1	0.00
24/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	979	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
24/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	961	1	1	1	0.00
24/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	577	1	1	1	19.00
24/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	492	1	0	1	53.00
24/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	987	1	1	1	0.00
24/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	970	1	1	1	0.00
24/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1461	1	1	1	0.00
24/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	953	1	1	1	0.00
24/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1621	1	2	1	0.00
24/07/2015	R207 On 04-February-16			Bond Future	7.81	98.7889	98.6295	98.7889	0.00
24/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	484	1	0	1	43.00
24/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	725	1	1	1	0.00
24/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	751	1	1	1	0.00
24/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	738	1	1	1	19.00
24/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1761	2	2	2	0.00
24/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1740	2	2	2	0.00
24/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1782	2	2	2	0.00
24/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2277	2	2	2	0.00
24/07/2015	R207 On 05-May-16			Bond Future	7.85	100.5203	100.4164	100.5203	0.00
24/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1500	2	2	2	0.00
24/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1468	2	1	2	0.00
24/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1054	1	1	1	43.00
24/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1484	2	1	2	0.00
24/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1476	1	1	1	0.00
24/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1461	1	1	1	0.00
24/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	1952	2	2	2	0.00
24/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1491	1	1	1	0.00
24/07/2015	R208 On 06-August-15			Bond Future	7.82	97.9441	97.6484	97.9441	37,517.00
24/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	921	1	1	1	0.00
24/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	889	1	1	1	0.00
24/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	955	1	1	1	0.00
24/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4353	5	4	5	0.00
24/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	150	0	0	0	0.00
24/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	140	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
24/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	160	0	0	0	0.00
24/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
24/07/2015	R208 On 05-November-15			Bond Future	7.89	96.0678	95.8253	96.0678	0.00
24/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2808	3	3	3	0.00
24/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	919	1	1	1	0.00
24/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	937	1	1	1	0.00
24/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	900	1	1	1	0.00
24/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	367	0	0	0	2,200.00
24/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1501	1	2	1	0.00
24/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1477	1	1	1	0.00
24/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1525	1	2	1	0.00
24/07/2015	R208 On 04-February-16			Bond Future	7.94	97.6860	97.4730	97.6860	0.00
24/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1193	1	1	1	0.00
24/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1175	1	1	1	0.00
24/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1210	1	1	1	0.00
24/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	1991	2	2	2	0.00
24/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	1967	2	2	2	0.00
24/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1945	2	2	2	0.00
24/07/2015	R209 On 06-August-15			Bond Future	8.69	79.4034	79.0220	79.4034	28,380.00
24/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8597	9	9	9	0.00
24/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2488	3	2	3	0.00
24/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	922	1	1	1	640.00
24/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2552	3	3	3	0.00
24/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3558	4	4	4	0.00
24/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2424	3	2	3	0.00
24/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	153	0	0	0	0.00
24/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
24/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	47	0	0	0	0.00
24/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	143	0	0	0	0.00
24/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	795	1	1	1	0.00
24/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	164	0	0	0	0.00
24/07/2015	R209 On 05-November-15			Bond Future	8.74	77.4907	77.1500	77.4907	32.00
24/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4765	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	501	1	1	1	0.00
24/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	4303	5	4	5	0.00
24/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	528	1	1	1	0.00
24/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	514	1	1	1	0.00
24/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	6598	6	7	6	0.00
24/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1003	1	1	1	900.00
24/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	6672	6	7	6	0.00
24/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1189	1	1	1	640.00
24/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6526	6	7	6	0.00
24/07/2015	R209 On 04-February-16			Bond Future	8.79	78.7960	78.4767	78.7960	0.00
24/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	3211	3	3	3	0.00
24/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3249	3	3	3	0.00
24/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3286	3	3	3	0.00
24/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3533	3	4	3	0.00
24/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3494	3	3	3	0.00
24/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3573	3	4	3	0.00
24/07/2015	R210 On 06-August-15			Bond Future	180.73	180.6803	180.7274	180.6803	1,160.00
24/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	1737	2	2	2	0.00
24/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	1717	2	2	2	0.00
24/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	1727	2	2	2	0.00
24/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R210 On 05-November-15			Bond Future	181.53	181.3577	181.5284	181.3577	0.00
24/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	472	1	0	1	0.00
24/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	482	1	0	1	0.00
24/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	462	1	0	1	0.00
24/07/2015	R211 On 06-August-15			Bond Future	134.36	134.3320	134.3639	134.3320	1,120.00
24/07/2015	R211 On 06-August-15	134.99	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
24/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	636	1	1	1	0.00
24/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	646	1	1	1	0.00
24/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	626	1	1	1	0.00
24/07/2015	R211 On 05-November-15			Bond Future	136.54	136.4201	136.5444	136.4201	0.00
24/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1554	1	2	1	0.00
24/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1544	1	2	1	0.00
24/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1534	1	2	1	0.00
24/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 06-August-15			Bond Future	140.90	140.8623	140.8985	140.8623	1,045.00
24/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	92	0	0	0	0.00
24/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	102	0	0	0	0.00
24/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	112	0	0	0	0.00
24/07/2015	R212 On 05-November-15			Bond Future	143.18	143.0520	143.1850	143.0520	0.00
24/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	2815	3	3	3	0.00
24/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	2825	3	3	3	0.00
24/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	2805	3	3	3	0.00
24/07/2015	R213 On 06-August-15			Bond Future	8.58	90.1208	89.7082	90.1208	17,330.00
24/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	527	1	1	1	0.00
24/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	556	1	1	1	0.00
24/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	586	1	1	1	0.00
24/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1168	1	1	1	0.00
24/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1121	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
24/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1216	1	1	1	0.00
24/07/2015	R213 On 05-November-15			Bond Future	8.64	87.9790	87.6122	87.9790	0.00
24/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	325	0	0	0	0.00
24/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	344	0	0	0	0.00
24/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	334	0	0	0	0.00
24/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7500	7	7	7	0.00
24/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7350	7	7	7	0.00
24/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7424	7	7	7	0.00
24/07/2015	R213 On 04-February-16			Bond Future	8.69	89.4606	89.1184	89.4606	0.00
24/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3537	4	4	4	0.00
24/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3576	4	4	4	0.00
24/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3498	4	3	4	0.00
24/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3055	3	3	3	0.00
24/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3020	3	3	3	0.00
24/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3090	3	3	3	0.00
24/07/2015	R214 On 06-August-15			Bond Future	8.72	80.7032	80.2976	80.7032	21,886.00
24/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	977	1	1	1	0.00
24/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	1021	1	1	1	0.00
24/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1066	1	1	1	0.00
24/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	839	1	1	1	0.00
24/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	800	1	1	1	0.00
24/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	763	1	1	1	0.00
24/07/2015	R214 On 05-November-15			Bond Future	8.77	78.6680	78.3029	78.6680	487.00
24/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	523	1	1	1	0.00
24/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	508	1	1	1	0.00
24/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	495	1	0	1	0.00
24/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7372	7	7	7	0.00
24/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7291	7	7	7	0.00
24/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7212	7	7	7	0.00
24/07/2015	R214 On 04-February-16			Bond Future	8.82	79.9928	79.6490	79.9928	4,320.00
24/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1128	1	1	1	0.00
24/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1148	1	1	1	0.00
24/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1109	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
24/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8186	8	8	8	0.00
24/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8259	8	8	8	0.00
24/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8334	8	8	8	0.00
24/07/2015	R248 On 06-August-15			Bond Future	8.79	103.9706	103.4496	103.9706	44,993.00
24/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	465	0	0	0	0.00
24/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	572	0	1	0	0.00
24/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	358	0	0	0	0.00
24/07/2015	R248 On 05-November-15			Bond Future	8.84	101.1583	100.6894	101.1583	0.00
24/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	9761	9	10	9	0.00
24/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	9638	9	10	9	0.00
24/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	9514	9	10	9	0.00
24/07/2015	R248 On 04-February-16			Bond Future	8.89	102.8619	102.4204	102.8619	0.00
24/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	1024	1	1	1	0.00
24/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	1228	2	1	2	0.00
24/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	1126	2	1	2	0.00
24/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00