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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2015	2025 On 06-August-15			Bond Future	122.04	121.9165	122.0426	121.9165	38.00
14/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1053	1	1053	1	0.00
14/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1043	1	1043	1	0.00
14/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1033	1	1033	1	0.00
14/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
14/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
14/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
14/07/2015	2025 On 05-November-15			Bond Future	123.95	123.8268	123.9529	123.8268	0.00
14/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	943	1	943	1	0.00
14/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	963	1	963	1	0.00
14/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	953	1	953	1	0.00
14/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
14/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
14/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
14/07/2015	2030 On 06-August-15			Bond Future	8.61	94.6538	8.6110	94.6538	9,953.00
14/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7153	8	7153	8	0.00
14/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7065	8	7065	8	0.00
14/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7240	8	7240	8	0.00
14/07/2015	2030 On 05-November-15			Bond Future	8.67	96.1371	8.6742	96.1371	0.00
14/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1368	2	1368	2	0.00
14/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1289	2	1289	2	0.00
14/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1447	2	1447	2	0.00
14/07/2015	2032 On 06-August-15			Bond Future	8.70	98.3960	8.7004	98.3960	1,678.00
14/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1717	2	1717	2	0.00
14/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1804	2	1804	2	0.00

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14/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1630	2	1630	2	0.00
14/07/2015	2032 On 05-November-15			Bond Future	8.76	95.7834	8.7644	95.7834	0.00
14/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6693	7	6693	7	0.00
14/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6784	7	6784	7	0.00
14/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6601	7	6601	7	0.00
14/07/2015	2032 On 04-February-16			Bond Future	8.82	97.4048	8.8187	97.4048	0.00
14/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	1067	2	1067	2	0.00
14/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	983	2	983	2	0.00
14/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	900	2	900	2	0.00
14/07/2015	2037 On 06-August-15			Bond Future	8.83	96.4130	8.8298	96.4130	39,628.00
14/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	748	1	748	1	0.00
14/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	842	2	842	2	0.00
14/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	654	1	654	1	0.00
14/07/2015	2037 On 05-November-15			Bond Future	8.89	97.9238	8.8897	97.9238	0.00
14/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8761	9	8761	9	0.00
14/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8866	10	8866	10	0.00
14/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8656	9	8656	9	0.00
14/07/2015	2037 On 04-February-16			Bond Future	8.94	95.3234	8.9420	95.3234	0.00
14/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1771	2	1771	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
14/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1864	3	1864	3	0.00
14/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1677	2	1677	2	0.00
14/07/2015	2038 On 06-August-15			Bond Future	124.86	124.8369	124.8586	124.8369	4,218.00
14/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	3141	3	3141	3	0.00
14/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	3151	3	3151	3	0.00
14/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	3131	3	3131	3	0.00
14/07/2015	2038 On 05-November-15			Bond Future	126.81	126.7931	126.8130	126.7931	0.00
14/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	7187	7	7187	7	0.00
14/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	7197	7	7197	7	0.00
14/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	7177	7	7177	7	0.00
14/07/2015	2044 On 06-August-15			Bond Future	8.86	98.3304	8.8636	98.3304	13,321.00
14/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	1278	2	1278	2	0.00
14/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	1069	2	1069	2	0.00
14/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1173	2	1173	2	0.00
14/07/2015	2044 On 05-November-15			Bond Future	8.92	99.8713	8.9200	99.8713	0.00
14/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	7187	8	7187	8	0.00
14/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	7074	8	7074	8	0.00
14/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	7301	8	7301	8	0.00
14/07/2015	2044 On 04-February-16			Bond Future	8.97	97.1785	8.9693	97.1785	0.00
14/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	406	0	406	0	0.00
14/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	207	0	207	0	0.00
14/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	306	0	306	0	0.00

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14/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	1	0	1	0.00
14/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/07/2015	2046 On 06-August-15			Bond Future	123.00	122.9769	122.9984	122.9769	5,722.00
14/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	5992	6	5992	6	0.00
14/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	6002	6	6002	6	0.00
14/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	6012	6	6012	6	0.00
14/07/2015	2046 On 05-November-15			Bond Future	123.52	123.4977	123.5177	123.4977	0.00
14/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9482	10	9482	10	0.00
14/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9472	9	9472	9	0.00
14/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9492	10	9492	10	0.00
14/07/2015	2050 On 06-August-15			Bond Future	132.16	132.1396	132.1625	132.1396	3,821.00
14/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	4827	5	4827	5	0.00
14/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	4847	5	4847	5	0.00
14/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	4837	5	4837	5	0.00
14/07/2015	2050 On 05-November-15			Bond Future	134.23	134.2097	134.2312	134.2097	0.00
14/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	10779	11	10779	11	0.00
14/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	10769	11	10769	11	0.00
14/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	10759	11	10759	11	0.00
14/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	AL37 On 06-August-15			Index Future	460.10	458.8860	460.1010	458.8860	26.00
14/07/2015	AL37 On 05-November-15			Index Future	467.38	466.1490	467.3750	466.1490	0.00
14/07/2015	AL7T On 06-August-15			Index Future	543.61	541.0950	543.6080	541.0950	1.00
14/07/2015	AL7T On 05-November-15			Index Future	552.20	549.6590	552.2030	549.6590	0.00
14/07/2015	ALBI On 06-August-15			Index Future	496.08	493.5680	496.0750	493.5680	507.00
14/07/2015	ALBI On 05-November-15			Index Future	503.92	501.3800	503.9180	501.3800	103.00
14/07/2015	ALBI On 04-February-16			Index Future	512.43	509.8550	512.4300	509.8550	0.00
14/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/07/2015	EL28 On 06-August-15			Bond Future	125.41	125.3885	125.4108	125.3885	0.00
14/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	401	0	401	0	0.00
14/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	411	0	411	0	0.00
14/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	421	0	421	0	0.00
14/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
14/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
14/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
14/07/2015	EL28 On 05-November-15			Bond Future	125.83	125.8053	125.8260	125.8053	0.00
14/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1174	1	1174	1	0.00
14/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1184	1	1184	1	0.00
14/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1164	1	1164	1	0.00
14/07/2015	ES33 On 06-August-15			Bond Future	9.72	83.7325	9.7229	83.7325	6,396.00
14/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
14/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
14/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
14/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	968	2	968	2	0.00
14/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	822	1	822	1	0.00
14/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	895	1	895	1	0.00
14/07/2015	ES33 On 05-November-15			Bond Future	9.81	81.2582	9.8146	81.2582	0.00
14/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6116	7	6116	7	0.00
14/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6037	7	6037	7	0.00
14/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6196	7	6196	7	0.00
14/07/2015	ES33 On 04-February-16			Bond Future	9.90	82.6335	9.8999	82.6335	0.00
14/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	627	0	627	0	0.00
14/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	765	0	765	0	0.00
14/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	696	0	696	0	0.00
14/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
14/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
14/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
14/07/2015	GOVI On 06-August-15			GOVI	492.54	490.2470	492.5430	490.2470	472.00
14/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
14/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
14/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
14/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	74570	10	74570	10	0.00
14/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	74670	10	74670	10	0.00
14/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	74470	10	74470	10	0.00
14/07/2015	GOVI On 05-November-15			GOVI	500.33	498.0060	500.3300	498.0060	28.00
14/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
14/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
14/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
14/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	296700	32	296700	32	0.00
14/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	296600	32	296600	32	0.00
14/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	296800	32	296800	32	0.00
14/07/2015	GOVI On 04-February-16			GOVI	508.78	506.4240	508.7810	506.4240	0.00
14/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
14/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
14/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
14/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	32090	6	32090	6	0.00
14/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	32290	6	32290	6	0.00
14/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	32190	6	32190	6	0.00
14/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/07/2015	IGOV On 06-August-15			Index Future	228.77	228.7020	228.7740	228.7020	1,077.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2015	IGOV On 05-November-15			Index Future	232.39	232.3210	232.3910	232.3210	17.00
14/07/2015	IGOV On 04-February-16			Index Future	236.32	236.2480	236.3170	236.2480	0.00
14/07/2015	ILBI On 06-August-15			Index Future	620.50	620.3070	620.5000	620.3070	159.00
14/07/2015	ILBI On 05-November-15			Index Future	630.58	630.3820	630.5750	630.3820	0.00
14/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
14/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/07/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
14/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.7100	6.3000	93.7100	0.00
14/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6900	6.3400	93.6900	0.00
14/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.44	93.5700	6.4400	93.5700	500.00
14/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.5500	6.4700	93.5500	500.00
14/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
14/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.69	93.2900	6.6900	93.2900	2,000.00
14/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.73	93.2500	6.7300	93.2500	0.00
14/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.93	93.0100	6.9300	93.0100	0.00
14/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.12	92.7900	7.1200	92.7900	0.00
14/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.29	92.6200	7.2900	92.6200	0.00
14/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.42	92.4900	7.4200	92.4900	0.00
14/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
14/07/2015	R023 On 06-August-15			Bond Future	8.02	101.5752	8.0179	101.5752	20,973.00
14/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1508	1	1508	1	0.00
14/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5611	5	5611	5	0.00
14/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1549	1	1549	1	0.00
14/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1590	1	1590	1	0.00
14/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	289	0	289	0	0.00
14/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	263	0	263	0	0.00
14/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	276	0	276	0	0.00
14/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	1	0	1	0	911.00
14/07/2015	R023 On 05-November-15			Bond Future	8.09	99.2442	8.0916	99.2442	0.00
14/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1381	1	1381	1	0.00
14/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1431	1	1431	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
14/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1406	1	1406	1	0.00
14/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1900	2	1900	2	0.00
14/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1871	2	1871	2	0.00
14/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1929	2	1929	2	0.00
14/07/2015	R023 On 04-February-16			Bond Future	8.15	100.9235	8.1533	100.9235	0.00
14/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1799	2	1799	2	0.00
14/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1752	2	1752	2	0.00
14/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1775	2	1775	2	0.00
14/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2608	3	2608	3	0.00
14/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2579	3	2579	3	0.00
14/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2550	3	2550	3	0.00
14/07/2015	R186 On 06-August-15			Bond Future	8.17	117.9225	8.1701	117.9225	35,051.00
14/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2909	2	2909	2	0.00
14/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	70	0	70	0	75.00
14/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	138	0	138	0	1,000.00
14/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1994	2	1994	2	20.00
14/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	527	0	527	0	0.00
14/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	254	0	254	0	20.00
14/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	552	0	552	0	0.00
14/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	578	0	578	0	0.00
14/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4151	4	4151	4	0.00
14/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5767	5	5767	5	0.00
14/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2651	2	2651	2	0.00
14/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	3242	3	3242	3	0.00
14/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2588	2	2588	2	0.00
14/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	691	1	691	1	75.00
14/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4412	5	4412	5	0.00
14/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	263	0	263	0	5,229.00
14/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3629	4	3629	4	0.00
14/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	339	0	339	0	4,229.00
14/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2006	2	2006	2	0.00
14/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1675	2	1675	2	0.00
14/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2901	3	2901	3	0.00
14/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1892	2	1892	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
14/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	541	1	541	1	0.00
14/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	97	0	97	0	20.00
14/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	323	0	323	0	75.00
14/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1949	2	1949	2	0.00
14/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	23	0	23	0	5,350.00
14/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	203	0	203	0	7,229.00
14/07/2015	R186 On 05-November-15			Bond Future	8.23	119.7701	8.2328	119.7701	500.00
14/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2535	2	2535	2	0.00
14/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3466	3	3466	3	0.00
14/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2455	2	2455	2	0.00
14/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2617	2	2617	2	0.00
14/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2576	2	2576	2	0.00
14/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5609	5	5609	5	0.00
14/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6509	6	6509	6	0.00
14/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	3004	3	3004	3	843.00
14/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1261	1	1261	1	674.00
14/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	949	1	949	1	169.00
14/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1752	2	1752	2	6,248.00
14/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4287	5	4287	5	0.00
14/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5055	6	5055	6	0.00
14/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2557	3	2557	3	1,090.00
14/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2478	3	2478	3	0.00
14/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2075	2	2075	2	9,370.00
14/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2401	3	2401	3	0.00
14/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	826	1	826	1	843.00
14/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2440	3	2440	3	8,690.00
14/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	605	1	605	1	2,600.00
14/07/2015	R186 On 04-February-16			Bond Future	8.28	116.4984	8.2831	116.4984	5,512.00
14/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	968	1	968	1	0.00
14/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	950	1	950	1	0.00
14/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	933	1	933	1	0.00
14/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7295	8	7295	8	0.00
14/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7229	8	7229	8	0.00
14/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7362	8	7362	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
14/07/2015	R186 On 05-May-16			Bond Future	8.32	118.5544	8.3248	118.5544	0.00
14/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3995	4	3995	4	0.00
14/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	4035	4	4035	4	0.00
14/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3956	4	3956	4	0.00
14/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1570	1	1570	1	0.00
14/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3916	4	3916	4	0.00
14/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3842	4	3842	4	0.00
14/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7634	8	7634	8	0.00
14/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3879	4	3879	4	0.00
14/07/2015	R197 On 06-August-15			Bond Future	290.87	290.7233	290.8721	290.7233	929.00
14/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	2862	3	2862	3	0.00
14/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	2872	3	2872	3	0.00
14/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	2882	3	2882	3	0.00
14/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R197 On 05-November-15			Bond Future	295.42	295.2782	295.4249	295.2782	0.00
14/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	435	0	435	0	0.00
14/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	415	0	415	0	0.00
14/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	425	0	425	0	0.00
14/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R202 On 06-August-15			Bond Future	235.15	235.4784	235.1522	235.4784	52,787.00
14/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4838	5	4838	5	0.00
14/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4848	5	4848	5	0.00
14/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4858	5	4858	5	0.00
14/07/2015	R202 On 05-November-15			Bond Future	238.83	239.1678	238.8326	239.1678	0.00
14/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	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
14/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	7157	7	7157	7	0.00
14/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	7177	7	7177	7	0.00
14/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	7167	7	7167	7	0.00
14/07/2015	R203 On 06-August-15			Bond Future	7.10	105.4217	7.1035	105.4217	17,933.00
14/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	37	0	37	0	0.00
14/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1420	1	1420	1	0.00
14/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	42	0	42	0	0.00
14/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	39	0	39	0	0.00
14/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	728	1	728	1	0.00
14/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	745	1	745	1	0.00
14/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	3	0	3	0	5,000.00
14/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	712	1	712	1	0.00
14/07/2015	R203 On 05-November-15			Bond Future	7.20	102.9086	7.2039	102.9086	0.00
14/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	14	0	14	0	0.00
14/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	15	0	15	0	0.00
14/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	15	0	15	0	0.00
14/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2116	2	2116	2	0.00
14/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2099	2	2099	2	0.00
14/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2133	2	2133	2	0.00
14/07/2015	R203 On 04-February-16			Bond Future	7.27	104.6502	7.2685	104.6502	0.00
14/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	464	0	464	0	0.00
14/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	480	0	480	0	0.00
14/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	472	0	472	0	0.00
14/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	507	1	507	1	0.00
14/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	492	1	492	1	0.00
14/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	500	1	500	1	0.00
14/07/2015	R204 On 06-August-15			Bond Future	7.44	102.5576	7.4404	102.5576	15,357.00
14/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2817	3	2817	3	0.00
14/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	969	1	969	1	0.00
14/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	1018	1	1018	1	0.00
14/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	994	1	994	1	0.00
14/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	1	0	1	0	699.00
14/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	84	0	84	0	0.00
14/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	89	0	89	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
14/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	79	0	79	0	0.00
14/07/2015	R204 On 05-November-15			Bond Future	7.53	104.1645	7.5327	104.1645	0.00
14/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	24	0	24	0	0.00
14/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	25	0	25	0	0.00
14/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	23	0	23	0	0.00
14/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3603	4	3603	4	0.00
14/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3631	4	3631	4	0.00
14/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3659	4	3659	4	0.00
14/07/2015	R204 On 04-February-16			Bond Future	7.60	101.8902	7.5986	101.8902	0.00
14/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	806	1	806	1	0.00
14/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	793	1	793	1	0.00
14/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	781	1	781	1	0.00
14/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1045	1	1045	1	0.00
14/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1032	1	1032	1	0.00
14/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1059	1	1059	1	0.00
14/07/2015	R207 On 06-August-15			Bond Future	7.64	98.8309	7.6417	98.8309	35,679.00
14/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	673	1	673	1	0.00
14/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	720	1	720	1	0.00
14/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	696	1	696	1	0.00
14/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	207	0	207	0	70.00
14/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	314	0	314	0	0.00
14/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	875	1	875	1	0.00
14/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	288	0	288	0	0.00
14/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	301	0	301	0	0.00
14/07/2015	R207 On 05-November-15			Bond Future	7.72	100.3794	7.7229	100.3794	1,383.00
14/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	1057	1	1057	1	0.00
14/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	1094	1	1094	1	0.00
14/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	1075	1	1075	1	0.00
14/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	673	1	673	1	19.00
14/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	581	0	581	0	53.00
14/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	997	1	997	1	0.00
14/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	981	1	981	1	0.00
14/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1453	2	1453	2	0.00
14/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	965	1	965	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
14/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1607	2	1607	2	0.00
14/07/2015	R207 On 04-February-16			Bond Future	7.79	98.4357	7.7853	98.4357	0.00
14/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	546	0	546	0	43.00
14/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	802	1	802	1	0.00
14/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	828	1	828	1	0.00
14/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	815	1	815	1	19.00
14/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1761	2	1761	2	0.00
14/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1741	2	1741	2	0.00
14/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1781	2	1781	2	0.00
14/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2262	2	2262	2	0.00
14/07/2015	R207 On 05-May-16			Bond Future	7.84	100.1727	7.8369	100.1727	0.00
14/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1566	1	1566	1	0.00
14/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1533	1	1533	1	0.00
14/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1115	1	1115	1	43.00
14/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1550	1	1550	1	0.00
14/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1509	2	1509	2	0.00
14/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1494	2	1494	2	0.00
14/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	1981	2	1981	2	0.00
14/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1523	2	1523	2	0.00
14/07/2015	R208 On 06-August-15			Bond Future	7.80	97.4516	7.7951	97.4516	37,517.00
14/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	1131	1	1131	1	0.00
14/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	1099	1	1099	1	0.00
14/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	1163	1	1163	1	0.00
14/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4470	4	4470	4	0.00
14/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	242	0	242	0	0.00
14/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	231	0	231	0	0.00
14/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	254	0	254	0	0.00
14/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	1	0	1	0	198.00
14/07/2015	R208 On 05-November-15			Bond Future	7.87	95.5796	7.8713	95.5796	0.00
14/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2908	3	2908	3	0.00
14/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	1007	1	1007	1	0.00
14/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	1026	1	1026	1	0.00
14/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	988	1	988	1	0.00
14/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	395	0	395	0	2,200.00

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14/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1518	2	1518	2	0.00
14/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1494	2	1494	2	0.00
14/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1541	2	1541	2	0.00
14/07/2015	R208 On 04-February-16			Bond Future	7.93	97.1972	7.9300	97.1972	0.00
14/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1254	1	1254	1	0.00
14/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1236	1	1236	1	0.00
14/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1272	1	1272	1	0.00
14/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2006	2	2006	2	0.00
14/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	1983	2	1983	2	0.00
14/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1961	2	1961	2	0.00
14/07/2015	R209 On 06-August-15			Bond Future	8.76	77.8971	8.7632	77.8971	28,380.00
14/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8060	7	8060	7	0.00
14/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2249	2	2249	2	0.00
14/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	937	1	937	1	640.00
14/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2304	2	2304	2	0.00
14/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3189	0	3189	0	0.00
14/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2194	2	2194	2	0.00
14/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	454	1	454	1	0.00
14/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	2	0	2	0	2,914.00
14/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	217	0	217	0	0.00
14/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	434	1	434	1	0.00
14/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	1349	2	1349	2	0.00
14/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	474	1	474	1	0.00
14/07/2015	R209 On 05-November-15			Bond Future	8.82	75.9705	8.8201	75.9705	32.00
14/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4460	4	4460	4	0.00
14/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	488	0	488	0	0.00
14/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	4026	4	4026	4	0.00
14/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	514	0	514	0	0.00
14/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	501	0	501	0	0.00
14/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7171	8	7171	8	0.00
14/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1283	1	1283	1	900.00
14/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7245	8	7245	8	0.00
14/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1497	2	1497	2	640.00
14/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	7097	8	7097	8	0.00



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14/07/2015	R209 On 04-February-16			Bond Future	8.87	77.2564	8.8683	77.2564	0.00
14/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	3028	3	3028	3	0.00
14/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3064	3	3064	3	0.00
14/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3099	3	3099	3	0.00
14/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3966	4	3966	4	0.00
14/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3924	4	3924	4	0.00
14/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	4007	4	4007	4	0.00
14/07/2015	R210 On 06-August-15			Bond Future	179.77	179.7401	179.7697	179.7401	1,207.00
14/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	780	1	780	1	0.00
14/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	760	1	760	1	0.00
14/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	770	1	770	1	0.00
14/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R210 On 05-November-15			Bond Future	180.45	180.4250	180.4524	180.4250	0.00
14/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1548	2	1548	2	0.00
14/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1558	2	1558	2	0.00
14/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1538	2	1538	2	0.00
14/07/2015	R211 On 06-August-15			Bond Future	134.25	134.2337	134.2528	134.2337	1,120.00
14/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	747	1	747	1	0.00
14/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	757	1	757	1	0.00
14/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	737	1	737	1	0.00
14/07/2015	R211 On 05-November-15			Bond Future	136.35	136.3370	136.3542	136.3370	0.00
14/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1364	1	1364	1	0.00
14/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1354	1	1354	1	0.00
14/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1344	1	1344	1	0.00
14/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00

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14/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R212 On 06-August-15			Bond Future	140.02	139.5358	140.0209	139.5358	1,045.00
14/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	969	1	969	1	0.00
14/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	979	1	979	1	0.00
14/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	989	1	989	1	0.00
14/07/2015	R212 On 05-November-15			Bond Future	142.21	141.7222	142.2126	141.7222	0.00
14/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	3787	4	3787	4	0.00
14/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	3797	4	3797	4	0.00
14/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	3777	4	3777	4	0.00
14/07/2015	R213 On 06-August-15			Bond Future	8.63	88.7058	8.6295	88.7058	17,330.00
14/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	641	0	641	0	0.00
14/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	668	0	668	0	0.00
14/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	696	1	696	1	0.00
14/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1664	2	1664	2	0.00
14/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1615	2	1615	2	0.00
14/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1714	2	1714	2	0.00
14/07/2015	R213 On 05-November-15			Bond Future	8.69	86.5527	8.6924	86.5527	0.00
14/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	341	0	341	0	0.00
14/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	360	0	360	0	0.00
14/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	350	0	350	0	0.00
14/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7949	9	7949	9	0.00
14/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7798	8	7798	8	0.00
14/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7873	8	7873	8	0.00
14/07/2015	R213 On 04-February-16			Bond Future	8.75	88.0173	8.7476	88.0173	0.00
14/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3373	3	3373	3	0.00
14/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3411	3	3411	3	0.00
14/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3336	3	3336	3	0.00
14/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3356	4	3356	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
14/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3319	4	3319	4	0.00
14/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3393	4	3393	4	0.00
14/07/2015	R214 On 06-August-15			Bond Future	8.79	79.1499	8.7872	79.1499	21,939.00
14/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	1024	1	1024	1	0.00
14/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	1062	1	1062	1	0.00
14/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1100	1	1100	1	0.00
14/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	1413	2	1413	2	0.00
14/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	1368	2	1368	2	0.00
14/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	1324	2	1324	2	0.00
14/07/2015	R214 On 05-November-15			Bond Future	8.84	77.1001	8.8430	77.1001	487.00
14/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	514	0	514	0	0.00
14/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	501	0	501	0	0.00
14/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	488	0	488	0	0.00
14/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7939	8	7939	8	0.00
14/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7857	8	7857	8	0.00
14/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7777	8	7777	8	0.00
14/07/2015	R214 On 04-February-16			Bond Future	8.89	78.4048	8.8920	78.4048	4,320.00
14/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1078	1	1078	1	0.00
14/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1097	1	1097	1	0.00
14/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1061	1	1061	1	0.00
14/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8741	9	8741	9	0.00
14/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8815	9	8815	9	0.00
14/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8891	9	8891	9	0.00
14/07/2015	R248 On 06-August-15			Bond Future	8.86	102.0259	8.8578	102.0259	41,313.00
14/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	1144	2	1144	2	0.00
14/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1252	2	1252	2	0.00
14/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	1037	2	1037	2	0.00
14/07/2015	R248 On 05-November-15			Bond Future	8.92	99.1958	8.9153	99.1958	0.00
14/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/07/2015	R248 On 05-November-15	8.00	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
14/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10500	11	10500	11	0.00
14/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10377	11	10377	11	0.00
14/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	10253	11	10253	11	0.00
14/07/2015	R248 On 04-February-16			Bond Future	8.97	100.8743	8.9662	100.8743	0.00
14/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	244	0	244	0	0.00
14/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	448	0	448	0	0.00
14/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	346	0	346	0	0.00
14/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	1	0	1	0.00