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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
22/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	2025 On 06-August-15			Bond Future	122.45	122.0778	122.4549	122.0778	38.00
22/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1465	1	1465	1	0.00
22/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1455	1	1455	1	0.00
22/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1445	1	1445	1	0.00
22/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2025 On 05-November-15			Bond Future	124.36	123.9793	124.3600	123.9793	0.00
22/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	1350	1	1350	1	0.00
22/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	1370	1	1370	1	0.00
22/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	1360	1	1360	1	0.00
22/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 06-August-15			Bond Future	8.56	95.3437	8.5622	95.3437	7,281.00
22/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	6767	7	6767	7	0.00
22/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6679	7	6679	7	0.00
22/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	6854	7	6854	7	0.00
22/07/2015	2030 On 05-November-15			Bond Future	8.63	96.8287	8.6251	96.8287	0.00
22/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	985	1	985	1	0.00
22/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	906	1	906	1	0.00
22/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1065	1	1065	1	0.00
22/07/2015	2032 On 06-August-15			Bond Future	8.65	99.2134	8.6473	99.2134	1,579.00
22/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1267	2	1267	2	0.00
22/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1354	2	1354	2	0.00

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22/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1180	1	1180	1	0.00
22/07/2015	2032 On 05-November-15			Bond Future	8.71	96.6046	8.7108	96.6046	0.00
22/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6244	7	6244	7	0.00
22/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6336	7	6336	7	0.00
22/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6152	6	6152	6	0.00
22/07/2015	2032 On 04-February-16			Bond Future	8.76	98.2351	8.7640	98.2351	0.00
22/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	616	1	616	1	0.00
22/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	532	1	532	1	0.00
22/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	449	1	449	1	0.00
22/07/2015	2037 On 06-August-15			Bond Future	8.79	97.2219	8.7865	97.2219	42,638.00
22/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	344	1	344	1	0.00
22/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	438	1	438	1	0.00
22/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	249	1	249	1	0.00
22/07/2015	2037 On 05-November-15			Bond Future	8.85	98.7363	8.8462	98.7363	0.00
22/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8360	9	8360	9	0.00
22/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8465	9	8465	9	0.00
22/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8255	9	8255	9	0.00
22/07/2015	2037 On 04-February-16			Bond Future	8.90	96.1445	8.8978	96.1445	0.00
22/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1368	2	1368	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1461	2	1461	2	0.00
22/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1274	2	1274	2	0.00
22/07/2015	2038 On 06-August-15			Bond Future	125.97	125.3454	125.9688	125.3454	4,218.00
22/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	2031	3	2031	3	0.00
22/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	2041	3	2041	3	0.00
22/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	2021	3	2021	3	0.00
22/07/2015	2038 On 05-November-15			Bond Future	127.93	127.2977	127.9285	127.2977	0.00
22/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	6072	7	6072	7	0.00
22/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	6082	7	6082	7	0.00
22/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	6062	7	6062	7	0.00
22/07/2015	2044 On 06-August-15			Bond Future	8.82	99.2649	8.8209	99.2649	13,321.00
22/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	839	1	839	1	0.00
22/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	630	1	630	1	0.00
22/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	735	1	735	1	0.00
22/07/2015	2044 On 05-November-15			Bond Future	8.88	100.8110	8.8771	100.8110	0.00
22/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	6751	7	6751	7	0.00
22/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	6638	7	6638	7	0.00
22/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	6865	7	6865	7	0.00
22/07/2015	2044 On 04-February-16			Bond Future	8.93	98.1291	8.9256	98.1291	0.00
22/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	844	1	844	1	0.00
22/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	646	0	646	0	0.00
22/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	745	0	745	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 06-August-15			Bond Future	124.56	123.6845	124.5588	123.6845	5,722.00
22/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	4431	5	4431	5	0.00
22/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	4441	5	4441	5	0.00
22/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	4451	5	4451	5	0.00
22/07/2015	2046 On 05-November-15			Bond Future	125.09	124.2053	125.0909	124.2053	0.00
22/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	7909	9	7909	9	0.00
22/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	7899	9	7899	9	0.00
22/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	7919	9	7919	9	0.00
22/07/2015	2050 On 06-August-15			Bond Future	134.00	132.9639	134.0023	132.9639	3,821.00
22/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	2988	4	2988	4	0.00
22/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	3008	4	3008	4	0.00
22/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	2998	4	2998	4	0.00
22/07/2015	2050 On 05-November-15			Bond Future	136.09	135.0349	136.0869	135.0349	0.00
22/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	8923	10	8923	10	0.00
22/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	8913	10	8913	10	0.00
22/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	8903	10	8903	10	0.00
22/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	AL37 On 06-August-15			Index Future	460.47	459.5690	460.4670	459.5690	26.00
22/07/2015	AL37 On 05-November-15			Index Future	467.71	466.8000	467.7080	466.8000	0.00
22/07/2015	AL7T On 06-August-15			Index Future	545.11	543.7600	545.1090	543.7600	1.00
22/07/2015	AL7T On 05-November-15			Index Future	553.68	552.3160	553.6810	552.3160	0.00
22/07/2015	ALBI On 06-August-15			Index Future	497.41	496.2240	497.4120	496.2240	508.00
22/07/2015	ALBI On 05-November-15			Index Future	505.23	504.0310	505.2330	504.0310	103.00
22/07/2015	ALBI On 04-February-16			Index Future	513.75	512.5270	513.7500	512.5270	0.00
22/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/07/2015	EL28 On 06-August-15			Bond Future	126.04	125.5665	126.0425	125.5665	0.00
22/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1032	1	1032	1	0.00
22/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1042	1	1042	1	0.00
22/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1052	1	1052	1	0.00
22/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	EL28 On 05-November-15			Bond Future	126.46	125.9744	126.4557	125.9744	0.00
22/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	544	1	544	1	0.00
22/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	554	1	554	1	0.00
22/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	534	1	534	1	0.00
22/07/2015	ES33 On 06-August-15			Bond Future	9.67	84.4110	9.6720	84.4110	6,396.00
22/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	599	1	599	1	0.00
22/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	453	1	453	1	0.00
22/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	526	1	526	1	0.00
22/07/2015	ES33 On 05-November-15			Bond Future	9.76	81.9397	9.7632	81.9397	0.00
22/07/2015	ES33 On 05-November-15	8.99	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
22/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5749	6	5749	6	0.00
22/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5670	6	5670	6	0.00
22/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5829	6	5829	6	0.00
22/07/2015	ES33 On 04-February-16			Bond Future	9.85	83.3225	9.8472	83.3225	0.00
22/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	997	1	997	1	0.00
22/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1135	1	1135	1	0.00
22/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1066	1	1066	1	0.00
22/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	GOVI On 06-August-15			GOVI	493.75	492.5870	493.7460	492.5870	471.00
22/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	62540	7	62540	7	0.00
22/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	62640	7	62640	7	0.00
22/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	62440	7	62440	7	0.00
22/07/2015	GOVI On 05-November-15			GOVI	501.51	500.3380	501.5100	500.3380	28.00
22/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	284900	30	284900	30	0.00
22/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	284800	30	284800	30	0.00
22/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	285000	30	285000	30	0.00
22/07/2015	GOVI On 04-February-16			GOVI	509.96	508.7710	509.9630	508.7710	0.00
22/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
22/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	20270	3	20270	3	0.00
22/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	20470	3	20470	3	0.00
22/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	20370	3	20370	3	0.00
22/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	IGOV On 06-August-15			Index Future	230.29	229.3900	230.2910	229.3900	1,068.00
22/07/2015	IGOV On 05-November-15			Index Future	233.91	233.0000	233.9130	233.0000	17.00
22/07/2015	IGOV On 04-February-16			Index Future	237.86	236.9270	237.8560	236.9270	0.00
22/07/2015	ILBI On 06-August-15			Index Future	624.75	622.1410	624.7510	622.1410	159.00
22/07/2015	ILBI On 05-November-15			Index Future	634.87	632.2180	634.8670	632.2180	0.00
22/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
22/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.24	93.7100	6.2400	93.7100	0.00
22/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.28	93.6700	6.2800	93.6700	0.00
22/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.40	93.5400	6.4000	93.5400	0.00
22/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.44	93.5100	6.4400	93.5100	0.00
22/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.3900	6.5600	93.3900	0.00
22/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.68	93.2700	6.6800	93.2700	2,000.00
22/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.1800	6.7700	93.1800	0.00
22/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0100	6.9700	93.0100	0.00
22/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.15	92.8200	7.1500	92.8200	0.00
22/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.29	92.6700	7.2900	92.6700	0.00
22/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5400	7.4100	92.5400	0.00
22/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.55	92.4000	7.5500	92.4000	0.00
22/07/2015	R023 On 06-August-15			Bond Future	7.99	101.8660	7.9890	101.8660	20,928.00
22/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1522	1	1522	1	0.00
22/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5770	6	5770	6	0.00
22/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1567	1	1567	1	0.00
22/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1613	1	1613	1	0.00
22/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	143	0	143	0	0.00
22/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	125	0	125	0	0.00
22/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	133	0	133	0	0.00
22/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
22/07/2015	R023 On 05-November-15			Bond Future	8.06	99.5303	8.0631	99.5303	0.00
22/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1392	1	1392	1	0.00
22/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1443	1	1443	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1417	1	1417	1	0.00
22/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1758	2	1758	2	0.00
22/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1730	2	1730	2	0.00
22/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1786	2	1786	2	0.00
22/07/2015	R023 On 04-February-16			Bond Future	8.12	101.2095	8.1242	101.2095	0.00
22/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1824	2	1824	2	0.00
22/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1775	2	1775	2	0.00
22/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1799	2	1799	2	0.00
22/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2480	3	2480	3	0.00
22/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2451	3	2451	3	0.00
22/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2423	3	2423	3	0.00
22/07/2015	R186 On 06-August-15			Bond Future	8.12	118.5881	8.1221	118.5881	34,881.00
22/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	3135	3	3135	3	0.00
22/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	35	0	35	0	75.00
22/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	86	0	86	0	0.00
22/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	2113	2	2113	2	20.00
22/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	458	0	458	0	0.00
22/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	186	0	186	0	20.00
22/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	485	0	485	0	0.00
22/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	513	0	513	0	0.00
22/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4469	4	4469	4	0.00
22/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	6138	6	6138	6	0.00
22/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2851	3	2851	3	0.00
22/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	3498	3	3498	3	0.00
22/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2781	3	2781	3	0.00
22/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	636	1	636	1	75.00
22/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	3986	4	3986	4	0.00
22/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	98	0	98	0	5,229.00
22/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3185	3	3185	3	0.00
22/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	140	0	140	0	4,229.00
22/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1546	2	1546	2	0.00
22/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1228	1	1228	1	0.00
22/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2442	3	2442	3	0.00
22/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1436	2	1436	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	268	0	268	0	0.00
22/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	23	0	23	0	20.00
22/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	130	0	130	0	75.00
22/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1490	2	1490	2	0.00
22/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	3	0	3	0	5,350.00
22/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	67	0	67	0	7,229.00
22/07/2015	R186 On 05-November-15			Bond Future	8.18	120.4352	8.1845	120.4352	520.00
22/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3619	3	3619	3	0.00
22/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2647	2	2647	2	0.00
22/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2562	2	2562	2	0.00
22/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2733	3	2733	3	0.00
22/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2690	3	2690	3	0.00
22/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	1025	1	1025	1	1,200.00
22/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6777	7	6777	7	0.00
22/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5849	6	5849	6	0.00
22/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	3137	3	3137	3	843.00
22/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1307	1	1307	1	674.00
22/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	979	1	979	1	169.00
22/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1519	2	1519	2	6,248.00
22/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	3946	4	3946	4	0.00
22/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	4698	5	4698	5	0.00
22/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2278	2	2278	2	1,090.00
22/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2203	2	2203	2	0.00
22/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	1821	2	1821	2	9,370.00
22/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2130	2	2130	2	0.00
22/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4578	5	4578	5	0.00
22/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	680	1	680	1	843.00
22/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2166	2	2166	2	8,690.00
22/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	486	1	486	1	2,600.00
22/07/2015	R186 On 04-February-16			Bond Future	8.23	117.1691	8.2336	117.1691	5,512.00
22/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	1006	1	1006	1	0.00
22/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	987	1	987	1	0.00
22/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	968	1	968	1	0.00
22/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	6944	7	6944	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
22/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	6879	7	6879	7	0.00
22/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7009	7	7009	7	0.00
22/07/2015	R186 On 05-May-16			Bond Future	8.28	119.2274	8.2751	119.2274	0.00
22/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	4134	4	4134	4	0.00
22/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	4174	4	4174	4	0.00
22/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	4093	4	4093	4	0.00
22/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1628	2	1628	2	0.00
22/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3672	4	3672	4	0.00
22/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3600	4	3600	4	0.00
22/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7311	8	7311	8	0.00
22/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3636	4	3636	4	0.00
22/07/2015	R197 On 06-August-15			Bond Future	292.66	291.9124	292.6632	291.9124	929.00
22/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	4653	4	4653	4	0.00
22/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	4663	4	4663	4	0.00
22/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	4673	4	4673	4	0.00
22/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R197 On 05-November-15			Bond Future	297.22	296.4592	297.2164	296.4592	0.00
22/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	2226	1	2226	1	0.00
22/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	2206	1	2206	1	0.00
22/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	2216	1	2216	1	0.00
22/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R202 On 06-August-15			Bond Future	237.05	235.5965	237.0524	235.5965	52,774.00
22/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	2938	4	2938	4	0.00
22/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	2948	4	2948	4	0.00
22/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	2958	4	2958	4	0.00
22/07/2015	R202 On 05-November-15			Bond Future	240.74	239.2660	240.7403	239.2660	0.00
22/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	5250	7	5250	7	0.00
22/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	5270	7	5270	7	0.00
22/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	5260	7	5260	7	0.00
22/07/2015	R203 On 06-August-15			Bond Future	7.08	105.4428	7.0754	105.4428	17,933.00
22/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	21	0	21	0	0.00
22/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1472	1	1472	1	0.00
22/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	25	0	25	0	0.00
22/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	23	0	23	0	0.00
22/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	658	1	658	1	0.00
22/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	676	1	676	1	0.00
22/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
22/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	640	1	640	1	0.00
22/07/2015	R203 On 05-November-15			Bond Future	7.18	102.9204	7.1774	102.9204	2,299.00
22/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	12	0	12	0	0.00
22/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	12	0	12	0	0.00
22/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	13	0	13	0	0.00
22/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2068	2	2068	2	0.00
22/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2051	2	2051	2	0.00
22/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2085	2	2085	2	0.00
22/07/2015	R203 On 04-February-16			Bond Future	7.24	104.6571	7.2406	104.6571	0.00
22/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	469	0	469	0	0.00
22/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	485	0	485	0	0.00
22/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	477	0	477	0	0.00
22/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	470	1	470	1	0.00
22/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	456	1	456	1	0.00
22/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	463	1	463	1	0.00
22/07/2015	R204 On 06-August-15			Bond Future	7.40	102.6615	7.3984	102.6615	15,357.00
22/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2940	3	2940	3	0.00
22/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	1036	1	1036	1	0.00
22/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	1090	1	1090	1	0.00
22/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	1063	1	1063	1	0.00
22/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	29	0	29	0	0.00
22/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	32	0	32	0	0.00
22/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	27	0	27	0	0.00
22/07/2015	R204 On 05-November-15			Bond Future	7.49	104.2606	7.4903	104.2606	28.00
22/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	21	0	21	0	0.00
22/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	22	0	22	0	0.00
22/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	20	0	20	0	0.00
22/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3483	4	3483	4	0.00
22/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3511	4	3511	4	0.00
22/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3539	4	3539	4	0.00
22/07/2015	R204 On 04-February-16			Bond Future	7.55	101.9829	7.5538	101.9829	0.00
22/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	830	1	830	1	0.00
22/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	817	1	817	1	0.00
22/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	805	1	805	1	0.00
22/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	955	1	955	1	0.00
22/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	942	1	942	1	0.00
22/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	968	1	968	1	0.00
22/07/2015	R207 On 06-August-15			Bond Future	7.63	98.9548	7.6315	98.9548	46,035.00
22/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	613	1	613	1	0.00
22/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	662	1	662	1	0.00
22/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	637	1	637	1	0.00
22/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	143	0	143	0	70.00
22/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	216	0	216	0	0.00
22/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	774	1	774	1	0.00
22/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	193	0	193	0	0.00
22/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	204	0	204	0	0.00
22/07/2015	R207 On 05-November-15			Bond Future	7.71	100.4961	7.7147	100.4961	1,404.00
22/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	1020	1	1020	1	0.00
22/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	1057	1	1057	1	0.00
22/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	1038	1	1038	1	0.00
22/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	635	1	635	1	19.00
22/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	544	0	544	0	53.00
22/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	932	1	932	1	0.00
22/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	915	1	915	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1386	2	1386	2	0.00
22/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	899	1	899	1	0.00
22/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1541	2	1541	2	0.00
22/07/2015	R207 On 04-February-16			Bond Future	7.78	98.5496	7.7778	98.5496	0.00
22/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	517	0	517	0	43.00
22/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	769	1	769	1	0.00
22/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	795	1	795	1	0.00
22/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	782	1	782	1	19.00
22/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1703	2	1703	2	0.00
22/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1683	2	1683	2	0.00
22/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1724	2	1724	2	0.00
22/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2209	2	2209	2	0.00
22/07/2015	R207 On 05-May-16			Bond Future	7.83	100.2807	7.8322	100.2807	0.00
22/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1530	1	1530	1	0.00
22/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1497	1	1497	1	0.00
22/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1078	1	1078	1	43.00
22/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1513	1	1513	1	0.00
22/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1458	2	1458	2	0.00
22/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1443	2	1443	2	0.00
22/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	1930	2	1930	2	0.00
22/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1473	2	1473	2	0.00
22/07/2015	R208 On 06-August-15			Bond Future	7.77	97.6626	7.7704	97.6626	37,517.00
22/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	1122	1	1122	1	0.00
22/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	1087	1	1087	1	0.00
22/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	1157	1	1157	1	0.00
22/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4578	4	4578	4	0.00
22/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	125	0	125	0	0.00
22/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	117	0	117	0	0.00
22/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	134	0	134	0	0.00
22/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
22/07/2015	R208 On 05-November-15			Bond Future	7.85	95.7849	7.8474	95.7849	0.00
22/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2954	3	2954	3	0.00
22/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	1006	1	1006	1	0.00
22/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	1025	1	1025	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	987	1	987	1	0.00
22/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	341	0	341	0	2,200.00
22/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1416	2	1416	2	0.00
22/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1393	2	1393	2	0.00
22/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1439	2	1439	2	0.00
22/07/2015	R208 On 04-February-16			Bond Future	7.91	97.4013	7.9057	97.4013	0.00
22/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1263	1	1263	1	0.00
22/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1245	1	1245	1	0.00
22/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1282	1	1282	1	0.00
22/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	1917	2	1917	2	0.00
22/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	1894	2	1894	2	0.00
22/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1872	2	1872	2	0.00
22/07/2015	R209 On 06-August-15			Bond Future	8.72	78.5981	8.7160	78.5981	28,380.00
22/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8423	8	8423	8	0.00
22/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2379	2	2379	2	0.00
22/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	897	1	897	1	640.00
22/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2441	2	2441	2	0.00
22/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3415	3	3415	3	0.00
22/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2318	2	2318	2	0.00
22/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	218	0	218	0	0.00
22/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
22/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	78	0	78	0	0.00
22/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	206	0	206	0	0.00
22/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	943	1	943	1	0.00
22/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	232	0	232	0	0.00
22/07/2015	R209 On 05-November-15			Bond Future	8.77	76.6753	8.7726	76.6753	32.00
22/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4620	4	4620	4	0.00
22/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	479	0	479	0	0.00
22/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	4168	4	4168	4	0.00
22/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	504	0	504	0	0.00
22/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	491	0	491	0	0.00
22/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	6797	7	6797	7	0.00
22/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1080	1	1080	1	900.00
22/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	6872	7	6872	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
22/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1276	1	1276	1	640.00
22/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6724	7	6724	7	0.00
22/07/2015	R209 On 04-February-16			Bond Future	8.82	77.9694	8.8200	77.9694	0.00
22/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	3103	3	3103	3	0.00
22/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3140	3	3140	3	0.00
22/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3176	3	3176	3	0.00
22/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3675	4	3675	4	0.00
22/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3635	4	3635	4	0.00
22/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3716	4	3716	4	0.00
22/07/2015	R210 On 06-August-15			Bond Future	180.65	179.9767	180.6507	179.9767	1,160.00
22/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	1661	1	1661	1	0.00
22/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	1641	1	1641	1	0.00
22/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	1651	1	1651	1	0.00
22/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R210 On 05-November-15			Bond Future	181.33	180.6489	181.3301	180.6489	0.00
22/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	670	1	670	1	0.00
22/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	680	1	680	1	0.00
22/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	660	1	660	1	0.00
22/07/2015	R211 On 06-August-15			Bond Future	134.46	134.3868	134.4629	134.3868	1,120.00
22/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	537	1	537	1	0.00
22/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	547	1	547	1	0.00
22/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	527	1	527	1	0.00
22/07/2015	R211 On 05-November-15			Bond Future	136.55	136.4799	136.5548	136.4799	0.00
22/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1565	1	1565	1	0.00
22/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1555	1	1555	1	0.00
22/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1545	1	1545	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 06-August-15			Bond Future	140.84	140.3513	140.8398	140.3513	1,045.00
22/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	150	1	150	1	0.00
22/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	160	1	160	1	0.00
22/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	170	1	170	1	0.00
22/07/2015	R212 On 05-November-15			Bond Future	143.03	142.5374	143.0310	142.5374	0.00
22/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	2969	3	2969	3	0.00
22/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	2979	3	2979	3	0.00
22/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	2959	3	2959	3	0.00
22/07/2015	R213 On 06-August-15			Bond Future	8.59	89.3641	8.5868	89.3641	17,330.00
22/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	563	0	563	0	0.00
22/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	592	1	592	1	0.00
22/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	622	1	622	1	0.00
22/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1262	1	1262	1	0.00
22/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1215	1	1215	1	0.00
22/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1310	2	1310	2	0.00
22/07/2015	R213 On 05-November-15			Bond Future	8.65	87.2133	8.6496	87.2133	0.00
22/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	323	0	323	0	0.00
22/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	342	0	342	0	0.00
22/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	332	0	332	0	0.00
22/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7607	8	7607	8	0.00
22/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7457	8	7457	8	0.00
22/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7532	8	7532	8	0.00
22/07/2015	R213 On 04-February-16			Bond Future	8.70	88.6847	8.7040	88.6847	0.00
22/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3478	3	3478	3	0.00
22/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3517	3	3517	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3440	3	3440	3	0.00
22/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3136	3	3136	3	0.00
22/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3101	3	3101	3	0.00
22/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3172	3	3172	3	0.00
22/07/2015	R214 On 06-August-15			Bond Future	8.75	79.8496	8.7505	79.8496	21,886.00
22/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	929	1	929	1	0.00
22/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	970	1	970	1	0.00
22/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1012	1	1012	1	0.00
22/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	1016	1	1016	1	0.00
22/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	974	1	974	1	0.00
22/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	933	1	933	1	0.00
22/07/2015	R214 On 05-November-15			Bond Future	8.81	77.8036	8.8062	77.8036	487.00
22/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	494	0	494	0	0.00
22/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	480	0	480	0	0.00
22/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	468	0	468	0	0.00
22/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7619	8	7619	8	0.00
22/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7537	8	7537	8	0.00
22/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7457	8	7457	8	0.00
22/07/2015	R214 On 04-February-16			Bond Future	8.85	79.1164	8.8546	79.1164	4,320.00
22/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1072	1	1072	1	0.00
22/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1091	1	1091	1	0.00
22/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1054	1	1054	1	0.00
22/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8434	9	8434	9	0.00
22/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8508	9	8508	9	0.00
22/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8583	9	8583	9	0.00
22/07/2015	R248 On 06-August-15			Bond Future	8.82	102.9262	8.8208	102.9262	44,993.00
22/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	754	1	754	1	0.00
22/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	862	1	862	1	0.00
22/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	647	1	647	1	0.00
22/07/2015	R248 On 05-November-15			Bond Future	8.88	100.1009	8.8782	100.1009	0.00
22/07/2015	R248 On 05-November-15	7.99	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
22/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10114	10	10114	10	0.00
22/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	9990	10	9990	10	0.00
22/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	9867	10	9867	10	0.00
22/07/2015	R248 On 04-February-16			Bond Future	8.93	101.7898	8.9285	101.7898	0.00
22/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	632	0	632	0	0.00
22/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	837	1	837	1	0.00
22/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	735	0	735	0	0.00
22/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
22/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00