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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
13/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	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
13/07/2015	2025 On 06-August-15			Bond Future	121.92	121.8968	121.9165	121.8968	38.00
13/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	926	1	926	1	0.00
13/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	916	1	916	1	0.00
13/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	906	1	906	1	0.00
13/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
13/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
13/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
13/07/2015	2025 On 05-November-15			Bond Future	123.83	123.8089	123.8268	123.8089	0.00
13/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	817	1	817	1	0.00
13/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	837	1	837	1	0.00
13/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	827	1	827	1	0.00
13/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
13/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
13/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
13/07/2015	2030 On 06-August-15			Bond Future	8.69	94.6473	8.6876	94.6473	9,953.00
13/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7755	8	7755	8	0.00
13/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7667	8	7667	8	0.00
13/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7842	8	7842	8	0.00
13/07/2015	2030 On 05-November-15			Bond Future	8.75	96.1321	8.7530	96.1321	0.00
13/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1978	2	1978	2	0.00
13/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1898	2	1898	2	0.00
13/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	2057	2	2057	2	0.00
13/07/2015	2032 On 06-August-15			Bond Future	8.78	98.3895	8.7819	98.3895	1,678.00
13/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	2403	2	2403	2	0.00
13/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	2490	2	2490	2	0.00

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13/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	2316	2	2316	2	0.00
13/07/2015	2032 On 05-November-15			Bond Future	8.85	95.7785	8.8483	95.7785	0.00
13/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	7388	7	7388	7	0.00
13/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	7480	7	7480	7	0.00
13/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	7296	7	7296	7	0.00
13/07/2015	2032 On 04-February-16			Bond Future	8.90	97.4002	8.9050	97.4002	0.00
13/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	1773	2	1773	2	0.00
13/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	1689	2	1689	2	0.00
13/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	1606	2	1606	2	0.00
13/07/2015	2037 On 06-August-15			Bond Future	8.91	96.4058	8.9062	96.4058	39,628.00
13/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	1456	1	1456	1	0.00
13/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	1550	2	1550	2	0.00
13/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	1362	1	1362	1	0.00
13/07/2015	2037 On 05-November-15			Bond Future	8.97	97.9182	8.9682	97.9182	0.00
13/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	9479	9	9479	9	0.00
13/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	9584	10	9584	10	0.00
13/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	9374	9	9374	9	0.00
13/07/2015	2037 On 04-February-16			Bond Future	9.02	95.3181	9.0226	95.3181	0.00
13/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	2499	3	2499	3	0.00

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13/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	2593	3	2593	3	0.00
13/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	2406	2	2406	2	0.00
13/07/2015	2038 On 06-August-15			Bond Future	124.84	125.5968	124.8369	125.5968	4,218.00
13/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	3163	2	3163	2	0.00
13/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	3173	2	3173	2	0.00
13/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	3153	2	3153	2	0.00
13/07/2015	2038 On 05-November-15			Bond Future	126.79	127.5668	126.7931	127.5668	0.00
13/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	7207	6	7207	6	0.00
13/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	7217	6	7217	6	0.00
13/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	7197	6	7197	6	0.00
13/07/2015	2044 On 06-August-15			Bond Future	8.94	98.3229	8.9400	98.3229	13,321.00
13/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	2054	2	2054	2	0.00
13/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	1845	2	1845	2	0.00
13/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1949	2	1949	2	0.00
13/07/2015	2044 On 05-November-15			Bond Future	9.00	99.8654	8.9984	99.8654	0.00
13/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	7974	8	7974	8	0.00
13/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	7860	8	7860	8	0.00
13/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	8088	8	8088	8	0.00
13/07/2015	2044 On 04-February-16			Bond Future	9.05	97.1731	9.0497	97.1731	0.00
13/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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13/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	393	0	393	0	0.00
13/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	592	1	592	1	0.00
13/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	492	0	492	0	0.00
13/07/2015	2046 On 06-August-15			Bond Future	122.98	122.9559	122.9769	122.9559	5,722.00
13/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	6013	6	6013	6	0.00
13/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	6023	6	6023	6	0.00
13/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	6033	6	6033	6	0.00
13/07/2015	2046 On 05-November-15			Bond Future	123.50	123.4784	123.4977	123.4784	0.00
13/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9502	10	9502	10	0.00
13/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9492	10	9492	10	0.00
13/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9512	10	9512	10	0.00
13/07/2015	2050 On 06-August-15			Bond Future	132.14	131.9574	132.1396	131.9574	3,821.00
13/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	4850	5	4850	5	0.00
13/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	4870	5	4870	5	0.00
13/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	4860	5	4860	5	0.00
13/07/2015	2050 On 05-November-15			Bond Future	134.21	134.0272	134.2097	134.0272	0.00
13/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	10800	11	10800	11	0.00
13/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	10790	11	10790	11	0.00
13/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	10780	11	10780	11	0.00
13/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	AL37 On 06-August-15			Index Future	458.89	458.6820	458.8860	458.6820	26.00
13/07/2015	AL37 On 05-November-15			Index Future	466.15	465.9530	466.1490	465.9530	0.00
13/07/2015	AL7T On 06-August-15			Index Future	541.10	540.9670	541.0950	540.9670	1.00
13/07/2015	AL7T On 05-November-15			Index Future	549.66	549.5430	549.6590	549.5430	0.00
13/07/2015	ALBI On 06-August-15			Index Future	493.57	493.4220	493.5680	493.4220	507.00
13/07/2015	ALBI On 05-November-15			Index Future	501.38	501.2430	501.3800	501.2430	103.00
13/07/2015	ALBI On 04-February-16			Index Future	509.86	509.7230	509.8550	509.7230	0.00
13/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2015	EL28 On 06-August-15			Bond Future	125.39	125.3667	125.3885	125.3667	0.00
13/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	378	0	378	0	0.00
13/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	388	0	388	0	0.00
13/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	398	0	398	0	0.00
13/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
13/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
13/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
13/07/2015	EL28 On 05-November-15			Bond Future	125.81	125.7852	125.8053	125.7852	0.00
13/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1195	1	1195	1	0.00
13/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1205	1	1205	1	0.00
13/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1185	1	1185	1	0.00
13/07/2015	ES33 On 06-August-15			Bond Future	9.80	83.7249	9.7998	83.7249	6,396.00
13/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
13/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
13/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
13/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1520	2	1520	2	0.00
13/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1373	1	1373	1	0.00
13/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1447	1	1447	1	0.00
13/07/2015	ES33 On 05-November-15			Bond Future	9.89	81.2519	9.8937	81.2519	0.00
13/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	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
13/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6675	7	6675	7	0.00
13/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6596	7	6596	7	0.00
13/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6755	7	6755	7	0.00
13/07/2015	ES33 On 04-February-16			Bond Future	9.98	82.6275	9.9813	82.6275	0.00
13/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	60	0	60	0	0.00
13/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	198	0	198	0	0.00
13/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	129	0	129	0	0.00
13/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
13/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
13/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
13/07/2015	GOVI On 06-August-15			GOVI	490.25	490.0910	490.2470	490.0910	472.00
13/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
13/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
13/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
13/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	97530	10	97530	10	0.00
13/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	97630	10	97630	10	0.00
13/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	97430	10	97430	10	0.00
13/07/2015	GOVI On 05-November-15			GOVI	498.01	497.8600	498.0060	497.8600	28.00
13/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
13/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
13/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
13/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	319940	32	319940	32	0.00
13/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	319840	32	319840	32	0.00
13/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	320040	32	320040	32	0.00
13/07/2015	GOVI On 04-February-16			GOVI	506.42	506.2820	506.4240	506.2820	0.00
13/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
13/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
13/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
13/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	55660	6	55660	6	0.00
13/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	55860	6	55860	6	0.00
13/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	55760	6	55760	6	0.00
13/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/07/2015	IGOV On 06-August-15			Index Future	228.70	228.5690	228.7020	228.5690	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
13/07/2015	IGOV On 05-November-15			Index Future	232.32	232.1920	232.3210	232.1920	17.00
13/07/2015	IGOV On 04-February-16			Index Future	236.25	236.1200	236.2480	236.1200	0.00
13/07/2015	ILBI On 06-August-15			Index Future	620.31	620.1440	620.3070	620.1440	159.00
13/07/2015	ILBI On 05-November-15			Index Future	630.38	630.2270	630.3820	630.2270	0.00
13/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
13/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/07/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
13/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.29	93.7100	6.2900	93.7100	0.00
13/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
13/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.43	93.5700	6.4300	93.5700	500.00
13/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	500.00
13/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
13/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	2,000.00
13/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
13/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
13/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
13/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
13/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
13/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
13/07/2015	R023 On 06-August-15			Bond Future	8.09	101.5426	8.0898	101.5426	20,973.00
13/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1241	1	1241	1	0.00
13/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5216	5	5216	5	0.00
13/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1278	1	1278	1	0.00
13/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1315	1	1315	1	0.00
13/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	419	0	419	0	0.00
13/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	384	0	384	0	0.00
13/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	401	0	401	0	0.00
13/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	2	0	2	0	911.00
13/07/2015	R023 On 05-November-15			Bond Future	8.17	99.2127	8.1664	99.2127	0.00
13/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1214	1	1214	1	0.00
13/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1259	1	1259	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
13/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1236	1	1236	1	0.00
13/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	2131	2	2131	2	0.00
13/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	2100	2	2100	2	0.00
13/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	2163	2	2163	2	0.00
13/07/2015	R023 On 04-February-16			Bond Future	8.23	100.8920	8.2314	100.8920	0.00
13/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1625	2	1625	2	0.00
13/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1581	2	1581	2	0.00
13/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1603	2	1603	2	0.00
13/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2843	3	2843	3	0.00
13/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2813	3	2813	3	0.00
13/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2783	3	2783	3	0.00
13/07/2015	R186 On 06-August-15			Bond Future	8.24	117.9165	8.2416	117.9165	35,031.00
13/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2462	3	2462	3	0.00
13/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	46	0	46	0	75.00
13/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	95	0	95	0	1,000.00
13/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1631	2	1631	2	20.00
13/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	390	0	390	0	0.00
13/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	180	0	180	0	20.00
13/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	410	0	410	0	0.00
13/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	431	0	431	0	0.00
13/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3634	4	3634	4	0.00
13/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5207	5	5207	5	0.00
13/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2225	2	2225	2	0.00
13/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2772	3	2772	3	0.00
13/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2167	2	2167	2	0.00
13/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	521	1	521	1	75.00
13/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4970	5	4970	5	0.00
13/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	397	0	397	0	5,229.00
13/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	4167	4	4167	4	0.00
13/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	498	1	498	1	4,229.00
13/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2450	3	2450	3	0.00
13/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	2085	2	2085	2	0.00
13/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	3408	3	3408	3	0.00
13/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	2325	2	2325	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
13/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	759	1	759	1	0.00
13/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	161	0	161	0	20.00
13/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	477	1	477	1	75.00
13/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	2387	2	2387	2	0.00
13/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	44	0	44	0	5,350.00
13/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	313	0	313	0	7,229.00
13/07/2015	R186 On 05-November-15			Bond Future	8.31	119.7659	8.3068	119.7659	500.00
13/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2255	2	2255	2	0.00
13/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3124	3	3124	3	0.00
13/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2180	2	2180	2	0.00
13/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2331	2	2331	2	0.00
13/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2293	2	2293	2	0.00
13/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5166	5	5166	5	0.00
13/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6036	6	6036	6	0.00
13/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2691	3	2691	3	843.00
13/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1090	1	1090	1	674.00
13/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	812	1	812	1	169.00
13/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1998	2	1998	2	6,248.00
13/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4704	5	4704	5	0.00
13/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5506	6	5506	6	0.00
13/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2871	3	2871	3	1,090.00
13/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2786	3	2786	3	0.00
13/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2350	2	2350	2	9,370.00
13/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2703	3	2703	3	0.00
13/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	971	1	971	1	843.00
13/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2744	3	2744	3	8,690.00
13/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	720	1	720	1	2,600.00
13/07/2015	R186 On 04-February-16			Bond Future	8.36	116.4948	8.3597	116.4948	5,512.00
13/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	847	1	847	1	0.00
13/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	830	1	830	1	0.00
13/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	815	1	815	1	0.00
13/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7771	8	7771	8	0.00
13/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7704	8	7704	8	0.00
13/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7840	8	7840	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
13/07/2015	R186 On 05-May-16			Bond Future	8.40	118.5523	8.4044	118.5523	0.00
13/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3693	4	3693	4	0.00
13/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3730	4	3730	4	0.00
13/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3655	4	3655	4	0.00
13/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1412	1	1412	1	0.00
13/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	4223	4	4223	4	0.00
13/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	4145	4	4145	4	0.00
13/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	8084	8	8084	8	0.00
13/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	4184	4	4184	4	0.00
13/07/2015	R197 On 06-August-15			Bond Future	290.72	290.0693	290.7233	290.0693	929.00
13/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	2713	2	2713	2	0.00
13/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	2723	2	2723	2	0.00
13/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	2733	2	2733	2	0.00
13/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
13/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
13/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
13/07/2015	R197 On 05-November-15			Bond Future	295.28	294.6189	295.2782	294.6189	0.00
13/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	288	0	288	0	0.00
13/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	268	0	268	0	0.00
13/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	278	0	278	0	0.00
13/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
13/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
13/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
13/07/2015	R202 On 06-August-15			Bond Future	235.48	235.4393	235.4784	235.4393	52,787.00
13/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4512	5	4512	5	0.00
13/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4522	5	4522	5	0.00
13/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4532	5	4532	5	0.00
13/07/2015	R202 On 05-November-15			Bond Future	239.17	239.1320	239.1678	239.1320	0.00
13/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	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
13/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6822	7	6822	7	0.00
13/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6842	7	6842	7	0.00
13/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6832	7	6832	7	0.00
13/07/2015	R203 On 06-August-15			Bond Future	7.17	105.3993	7.1671	105.3993	17,933.00
13/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	26	0	26	0	0.00
13/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1300	1	1300	1	0.00
13/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	30	0	30	0	0.00
13/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	28	0	28	0	0.00
13/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	840	1	840	1	0.00
13/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	858	1	858	1	0.00
13/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	6	0	6	0	5,000.00
13/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	823	1	823	1	0.00
13/07/2015	R203 On 05-November-15			Bond Future	7.28	102.8875	7.2758	102.8875	0.00
13/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	11	0	11	0	0.00
13/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	11	0	11	0	0.00
13/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	12	0	12	0	0.00
13/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2236	2	2236	2	0.00
13/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2219	2	2219	2	0.00
13/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2254	2	2254	2	0.00
13/07/2015	R203 On 04-February-16			Bond Future	7.35	104.6293	7.3517	104.6293	0.00
13/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	407	0	407	0	0.00
13/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	421	0	421	0	0.00
13/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	414	0	414	0	0.00
13/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	574	1	574	1	0.00
13/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	558	1	558	1	0.00
13/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	566	1	566	1	0.00
13/07/2015	R204 On 06-August-15			Bond Future	7.51	102.4939	7.5083	102.4939	15,357.00
13/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2617	3	2617	3	0.00
13/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	816	1	816	1	0.00
13/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	861	1	861	1	0.00
13/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	838	1	838	1	0.00
13/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	1	0	1	0	699.00
13/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	129	0	129	0	0.00
13/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	136	0	136	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
13/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	122	0	122	0	0.00
13/07/2015	R204 On 05-November-15			Bond Future	7.61	104.1015	7.6061	104.1015	0.00
13/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	19	0	19	0	0.00
13/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	19	0	19	0	0.00
13/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	18	0	18	0	0.00
13/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3800	4	3800	4	0.00
13/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3828	4	3828	4	0.00
13/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3856	4	3856	4	0.00
13/07/2015	R204 On 04-February-16			Bond Future	7.68	101.8266	7.6786	101.8266	0.00
13/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	717	1	717	1	0.00
13/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	705	1	705	1	0.00
13/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	694	1	694	1	0.00
13/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1161	1	1161	1	0.00
13/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1147	1	1147	1	0.00
13/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1175	1	1175	1	0.00
13/07/2015	R207 On 06-August-15			Bond Future	7.71	98.8087	7.7141	98.8087	35,679.00
13/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	530	1	530	1	0.00
13/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	571	1	571	1	0.00
13/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	550	1	550	1	0.00
13/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	148	0	148	0	70.00
13/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	436	0	436	0	0.00
13/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1081	1	1081	1	0.00
13/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	403	0	403	0	0.00
13/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	419	0	419	0	0.00
13/07/2015	R207 On 05-November-15			Bond Future	7.80	100.3585	7.7998	100.3585	1,383.00
13/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	929	1	929	1	0.00
13/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	963	1	963	1	0.00
13/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	946	1	946	1	0.00
13/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	580	1	580	1	19.00
13/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	497	1	497	1	53.00
13/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1137	1	1137	1	0.00
13/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1119	1	1119	1	0.00
13/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1627	2	1627	2	0.00
13/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1102	1	1102	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
13/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1791	2	1791	2	0.00
13/07/2015	R207 On 04-February-16			Bond Future	7.87	98.4150	7.8675	98.4150	0.00
13/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	473	0	473	0	43.00
13/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	706	1	706	1	0.00
13/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	730	1	730	1	0.00
13/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	718	1	718	1	19.00
13/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1935	2	1935	2	0.00
13/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1913	2	1913	2	0.00
13/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1956	2	1956	2	0.00
13/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2461	2	2461	2	0.00
13/07/2015	R207 On 05-May-16			Bond Future	7.93	100.1530	7.9257	100.1530	0.00
13/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1431	1	1431	1	0.00
13/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1399	1	1399	1	0.00
13/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1007	1	1007	1	43.00
13/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1415	1	1415	1	0.00
13/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1650	2	1650	2	0.00
13/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1634	2	1634	2	0.00
13/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2149	2	2149	2	0.00
13/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1665	2	1665	2	0.00
13/07/2015	R208 On 06-August-15			Bond Future	7.87	97.4255	7.8673	97.4255	37,517.00
13/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	924	1	924	1	0.00
13/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	896	1	896	1	0.00
13/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	953	1	953	1	0.00
13/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4157	4	4157	4	0.00
13/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	350	0	350	0	0.00
13/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	335	0	335	0	0.00
13/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	365	0	365	0	0.00
13/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	2	0	2	0	198.00
13/07/2015	R208 On 05-November-15			Bond Future	7.95	95.5547	7.9471	95.5547	0.00
13/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2667	3	2667	3	0.00
13/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	878	1	878	1	0.00
13/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	896	1	896	1	0.00
13/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	861	1	861	1	0.00
13/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	471	0	471	0	2,200.00

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13/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1706	2	1706	2	0.00
13/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1682	2	1682	2	0.00
13/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1731	2	1731	2	0.00
13/07/2015	R208 On 04-February-16			Bond Future	8.01	97.1724	8.0099	97.1724	0.00
13/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1123	1	1123	1	0.00
13/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1106	1	1106	1	0.00
13/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1140	1	1140	1	0.00
13/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2197	2	2197	2	0.00
13/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2173	2	2173	2	0.00
13/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2150	2	2150	2	0.00
13/07/2015	R209 On 06-August-15			Bond Future	8.84	77.8919	8.8395	77.8919	28,380.00
13/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	7477	7	7477	7	0.00
13/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	1856	2	1856	2	0.00
13/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	721	1	721	1	640.00
13/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	1906	2	1906	2	0.00
13/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	1807	2	1807	2	0.00
13/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	647	1	647	1	0.00
13/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	5	0	5	0	2,914.00
13/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	622	1	622	1	0.00
13/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	1719	2	1719	2	0.00
13/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	672	1	672	1	0.00
13/07/2015	R209 On 05-November-15			Bond Future	8.90	75.9664	8.8983	75.9664	29.00
13/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4061	4	4061	4	0.00
13/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	408	0	408	0	0.00
13/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	430	0	430	0	0.00
13/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	3649	4	3649	4	0.00
13/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	418	0	418	0	0.00
13/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1479	2	1479	2	900.00
13/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7682	8	7682	8	0.00
13/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7758	8	7758	8	0.00
13/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	7607	8	7607	8	0.00
13/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1715	2	1715	2	640.00
13/07/2015	R209 On 04-February-16			Bond Future	8.95	77.2526	8.9486	77.2526	0.00
13/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2757	3	2757	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
13/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	2790	3	2790	3	0.00
13/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	2823	3	2823	3	0.00
13/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	4295	4	4295	4	0.00
13/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	4251	4	4251	4	0.00
13/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	4339	4	4339	4	0.00
13/07/2015	R210 On 06-August-15			Bond Future	179.74	179.7109	179.7401	179.7109	1,207.00
13/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	750	1	750	1	0.00
13/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	730	1	730	1	0.00
13/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	740	1	740	1	0.00
13/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
13/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
13/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
13/07/2015	R210 On 05-November-15			Bond Future	180.42	180.3985	180.4250	180.3985	0.00
13/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1575	2	1575	2	0.00
13/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1585	2	1585	2	0.00
13/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1565	2	1565	2	0.00
13/07/2015	R211 On 06-August-15			Bond Future	134.23	134.1744	134.2337	134.1744	1,120.00
13/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	766	1	766	1	0.00
13/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	776	1	776	1	0.00
13/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	756	1	756	1	0.00
13/07/2015	R211 On 05-November-15			Bond Future	136.34	136.2790	136.3370	136.2790	0.00
13/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1347	1	1347	1	0.00
13/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1337	1	1337	1	0.00
13/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1327	1	1327	1	0.00
13/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
13/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
13/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
13/07/2015	R212 On 06-August-15			Bond Future	139.54	139.4712	139.5358	139.4712	1,045.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	1454	2	1454	2	0.00
13/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	1464	2	1464	2	0.00
13/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	1474	2	1474	2	0.00
13/07/2015	R212 On 05-November-15			Bond Future	141.72	141.6590	141.7222	141.6590	0.00
13/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	4278	4	4278	4	0.00
13/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	4288	4	4288	4	0.00
13/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	4268	4	4268	4	0.00
13/07/2015	R213 On 06-August-15			Bond Future	8.71	88.6622	8.7109	88.6622	17,330.00
13/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	467	1	467	1	0.00
13/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	488	1	488	1	0.00
13/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	511	1	511	1	0.00
13/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	2103	2	2103	2	0.00
13/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	2048	2	2048	2	0.00
13/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	2159	2	2159	2	0.00
13/07/2015	R213 On 05-November-15			Bond Future	8.78	86.5099	8.7762	86.5099	0.00
13/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	277	0	277	0	0.00
13/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	293	0	293	0	0.00
13/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	285	0	285	0	0.00
13/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	8512	9	8512	9	0.00
13/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	8358	8	8358	8	0.00
13/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	8435	8	8435	8	0.00
13/07/2015	R213 On 04-February-16			Bond Future	8.83	87.9741	8.8338	87.9741	0.00
13/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3060	3	3060	3	0.00
13/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3096	3	3096	3	0.00
13/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3025	3	3025	3	0.00
13/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3679	4	3679	4	0.00
13/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3640	4	3640	4	0.00
13/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3718	4	3718	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
13/07/2015	R214 On 06-August-15			Bond Future	8.86	79.1446	8.8635	79.1446	21,939.00
13/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	791	1	791	1	0.00
13/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	822	1	822	1	0.00
13/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	853	1	853	1	0.00
13/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	1800	2	1800	2	0.00
13/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	1748	2	1748	2	0.00
13/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	1698	2	1698	2	0.00
13/07/2015	R214 On 05-November-15			Bond Future	8.92	77.0961	8.9212	77.0961	487.00
13/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	430	0	430	0	0.00
13/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	418	0	418	0	0.00
13/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	407	0	407	0	0.00
13/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	8487	9	8487	9	0.00
13/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	8404	8	8404	8	0.00
13/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	8322	8	8322	8	0.00
13/07/2015	R214 On 04-February-16			Bond Future	8.97	78.4010	8.9722	78.4010	4,320.00
13/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	950	1	950	1	0.00
13/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	967	1	967	1	0.00
13/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	934	1	934	1	0.00
13/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	9249	9	9249	9	0.00
13/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	9325	9	9325	9	0.00
13/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	9403	9	9403	9	0.00
13/07/2015	R248 On 06-August-15			Bond Future	8.93	102.0189	8.9290	102.0189	41,313.00
13/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	1889	2	1889	2	0.00
13/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1996	2	1996	2	0.00
13/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	1781	2	1781	2	0.00
13/07/2015	R248 On 05-November-15			Bond Future	8.99	99.1903	8.9884	99.1903	0.00
13/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	11255	11	11255	11	0.00
13/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	11131	11	11131	11	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
13/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	11008	11	11008	11	0.00
13/07/2015	R248 On 04-February-16			Bond Future	9.04	100.8694	9.0413	100.8694	0.00
13/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	420	0	420	0	0.00
13/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	318	0	318	0	0.00
13/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	522	1	522	1	0.00