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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
16/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	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
16/07/2015	2025 On 06-August-15			Bond Future	122.02	121.9965	122.0185	121.9965	38.00
16/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1028	1	1028	1	0.00
16/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1018	1	1018	1	0.00
16/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1008	1	1008	1	0.00
16/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
16/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
16/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
16/07/2015	2025 On 05-November-15			Bond Future	123.92	123.9048	123.9246	123.9048	0.00
16/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	915	1	915	1	0.00
16/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	935	1	935	1	0.00
16/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	925	1	925	1	0.00
16/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
16/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
16/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
16/07/2015	2030 On 06-August-15			Bond Future	8.51	95.2754	8.5065	95.2754	7,281.00
16/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	6323	7	6323	7	0.00
16/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6236	7	6236	7	0.00
16/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	6411	7	6411	7	0.00
16/07/2015	2030 On 05-November-15			Bond Future	8.57	96.7659	8.5669	96.7659	0.00
16/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	529	1	529	1	0.00
16/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	449	1	449	1	0.00
16/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	608	1	608	1	0.00
16/07/2015	2032 On 06-August-15			Bond Future	8.59	99.1017	8.5915	99.1017	1,579.00
16/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	789	2	789	2	0.00
16/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	876	2	876	2	0.00

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16/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	703	2	703	2	0.00
16/07/2015	2032 On 05-November-15			Bond Future	8.65	96.4976	8.6525	96.4976	0.00
16/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	5753	7	5753	7	0.00
16/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	5845	7	5845	7	0.00
16/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	5662	7	5662	7	0.00
16/07/2015	2032 On 04-February-16			Bond Future	8.70	98.1283	8.7037	98.1283	0.00
16/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	53	0	53	0	0.00
16/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	114	1	114	1	0.00
16/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	31	1	31	1	0.00
16/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	1	0	1	0.00
16/07/2015	2037 On 06-August-15			Bond Future	8.73	97.0965	8.7306	97.0965	42,638.00
16/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	183	0	183	0	0.00
16/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	89	0	89	0	0.00
16/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	277	0	277	0	0.00
16/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	1	0	1	0.00
16/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	1	0	1	0.00
16/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	1	0	1	0.00
16/07/2015	2037 On 05-November-15			Bond Future	8.79	98.6153	8.7881	98.6153	0.00
16/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	7819	9	7819	9	0.00
16/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	7924	9	7924	9	0.00
16/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	7714	9	7714	9	0.00
16/07/2015	2037 On 04-February-16			Bond Future	8.84	96.0239	8.8377	96.0239	0.00
16/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	815	2	815	2	0.00

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16/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	909	2	909	2	0.00
16/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	722	2	722	2	0.00
16/07/2015	2038 On 06-August-15			Bond Future	125.28	125.1461	125.2814	125.1461	4,218.00
16/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	2719	3	2719	3	0.00
16/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	2729	3	2729	3	0.00
16/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	2709	3	2709	3	0.00
16/07/2015	2038 On 05-November-15			Bond Future	127.24	127.1034	127.2384	127.1034	0.00
16/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	6762	7	6762	7	0.00
16/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	6772	7	6772	7	0.00
16/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	6752	7	6752	7	0.00
16/07/2015	2044 On 06-August-15			Bond Future	8.77	99.0776	8.7697	99.0776	13,321.00
16/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	310	1	310	1	0.00
16/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	101	1	101	1	0.00
16/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	205	1	205	1	0.00
16/07/2015	2044 On 05-November-15			Bond Future	8.82	100.6275	8.8239	100.6275	0.00
16/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	6207	7	6207	7	0.00
16/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	6094	7	6094	7	0.00
16/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	6321	7	6321	7	0.00
16/07/2015	2044 On 04-February-16			Bond Future	8.87	97.9449	8.8707	97.9449	0.00
16/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	1400	0	1400	0	0.00
16/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	1201	0	1201	0	0.00
16/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	1300	0	1300	0	0.00

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16/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
16/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
16/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
16/07/2015	2046 On 06-August-15			Bond Future	123.08	123.0626	123.0842	123.0626	5,722.00
16/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	5906	6	5906	6	0.00
16/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	5916	6	5916	6	0.00
16/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	5926	6	5926	6	0.00
16/07/2015	2046 On 05-November-15			Bond Future	123.60	123.5816	123.6011	123.5816	0.00
16/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9399	9	9399	9	0.00
16/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9389	9	9389	9	0.00
16/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9409	9	9409	9	0.00
16/07/2015	2050 On 06-August-15			Bond Future	132.25	132.2310	132.2540	132.2310	3,821.00
16/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	4736	5	4736	5	0.00
16/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	4756	5	4756	5	0.00
16/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	4746	5	4746	5	0.00
16/07/2015	2050 On 05-November-15			Bond Future	134.32	134.2993	134.3198	134.2993	0.00
16/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	10690	11	10690	11	0.00
16/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	10680	11	10680	11	0.00
16/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	10670	11	10670	11	0.00
16/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	AL37 On 06-August-15			Index Future	461.57	459.9430	461.5650	459.9430	26.00
16/07/2015	AL37 On 05-November-15			Index Future	468.85	467.2140	468.8530	467.2140	0.00
16/07/2015	AL7T On 06-August-15			Index Future	547.30	543.4200	547.2990	543.4200	1.00
16/07/2015	AL7T On 05-November-15			Index Future	555.94	552.0110	555.9400	552.0110	0.00
16/07/2015	ALBI On 06-August-15			Index Future	499.37	495.9190	499.3730	495.9190	507.00
16/07/2015	ALBI On 05-November-15			Index Future	507.26	503.7580	507.2580	503.7580	103.00
16/07/2015	ALBI On 04-February-16			Index Future	515.82	512.2650	515.8190	512.2650	0.00
16/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2015	EL28 On 06-August-15			Bond Future	125.50	125.4776	125.4999	125.4776	0.00
16/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	490	0	490	0	0.00
16/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	500	0	500	0	0.00
16/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	510	0	510	0	0.00
16/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
16/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
16/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
16/07/2015	EL28 On 05-November-15			Bond Future	125.91	125.8924	125.9126	125.8924	0.00
16/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1087	1	1087	1	0.00
16/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1097	1	1097	1	0.00
16/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1077	1	1077	1	0.00
16/07/2015	ES33 On 06-August-15			Bond Future	9.62	84.2709	9.6229	84.2709	6,396.00
16/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
16/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
16/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
16/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	241	1	241	1	0.00
16/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	95	1	95	1	0.00
16/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	168	1	168	1	0.00
16/07/2015	ES33 On 05-November-15			Bond Future	9.71	81.8027	9.7118	81.8027	0.00
16/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	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
16/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5381	6	5381	6	0.00
16/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5301	6	5301	6	0.00
16/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5460	6	5460	6	0.00
16/07/2015	ES33 On 04-February-16			Bond Future	9.79	83.1851	9.7939	83.1851	0.00
16/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1374	1	1374	1	0.00
16/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1512	1	1512	1	0.00
16/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1443	1	1443	1	0.00
16/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
16/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
16/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
16/07/2015	GOVI On 06-August-15			GOVI	495.60	492.3820	495.6020	492.3820	472.00
16/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
16/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
16/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
16/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	43980	8	43980	8	0.00
16/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	44080	8	44080	8	0.00
16/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	43880	8	43880	8	0.00
16/07/2015	GOVI On 05-November-15			GOVI	503.43	500.1660	503.4270	500.1660	28.00
16/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
16/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
16/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
16/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	265730	30	265730	30	0.00
16/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	265630	30	265630	30	0.00
16/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	265830	30	265830	30	0.00
16/07/2015	GOVI On 04-February-16			GOVI	511.92	508.6120	511.9240	508.6120	0.00
16/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
16/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
16/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
16/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	660	3	660	3	0.00
16/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	860	3	860	3	0.00
16/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	760	3	760	3	0.00
16/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/07/2015	IGOV On 06-August-15			Index Future	229.00	228.8890	229.0010	228.8890	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
16/07/2015	IGOV On 05-November-15			Index Future	232.62	232.5070	232.6170	232.5070	17.00
16/07/2015	IGOV On 04-February-16			Index Future	236.54	236.4330	236.5430	236.4330	0.00
16/07/2015	ILBI On 06-August-15			Index Future	621.33	621.0170	621.3320	621.0170	159.00
16/07/2015	ILBI On 05-November-15			Index Future	631.41	631.0970	631.4130	631.0970	0.00
16/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
16/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.7000	6.3000	93.7000	0.00
16/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
16/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.45	93.5600	6.4500	93.5600	500.00
16/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	500.00
16/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.58	93.4400	6.5800	93.4400	0.00
16/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.71	93.3100	6.7100	93.3100	2,000.00
16/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
16/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.95	93.0700	6.9500	93.0700	0.00
16/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.15	92.8800	7.1500	92.8800	0.00
16/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.30	92.7100	7.3000	92.7100	0.00
16/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5800	7.4300	92.5800	0.00
16/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
16/07/2015	R023 On 06-August-15			Bond Future	7.92	101.9302	7.9235	101.9302	20,973.00
16/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1893	1	1893	1	0.00
16/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	6135	6	6135	6	0.00
16/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1939	1	1939	1	0.00
16/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1985	2	1985	2	0.00
16/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	150	0	150	0	0.00
16/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	133	0	133	0	0.00
16/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	141	0	141	0	0.00
16/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
16/07/2015	R023 On 05-November-15			Bond Future	7.99	99.6019	7.9934	99.6019	0.00
16/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1617	1	1617	1	0.00
16/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1672	1	1672	1	0.00
16/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1645	1	1645	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
16/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1609	2	1609	2	0.00
16/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1583	2	1583	2	0.00
16/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1635	2	1635	2	0.00
16/07/2015	R023 On 04-February-16			Bond Future	8.05	101.2846	8.0508	101.2846	0.00
16/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	2034	2	2034	2	0.00
16/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1982	2	1982	2	0.00
16/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	2008	2	2008	2	0.00
16/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2302	3	2302	3	0.00
16/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2275	3	2275	3	0.00
16/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2249	3	2249	3	0.00
16/07/2015	R186 On 06-August-15			Bond Future	8.06	118.4809	8.0611	118.4809	34,791.00
16/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	3660	3	3660	3	0.00
16/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	121	0	121	0	75.00
16/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	232	0	232	0	1,000.00
16/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	2633	2	2633	2	20.00
16/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	800	0	800	0	0.00
16/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	410	0	410	0	20.00
16/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	835	1	835	1	0.00
16/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	871	1	871	1	0.00
16/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4984	4	4984	4	0.00
16/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	6643	6	6643	6	0.00
16/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	3377	3	3377	3	0.00
16/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	4021	3	4021	3	0.00
16/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	3307	3	3307	3	0.00
16/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	1024	1	1024	1	75.00
16/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	3572	4	3572	4	0.00
16/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	123	0	123	0	5,229.00
16/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	2831	4	2831	4	0.00
16/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	165	0	165	0	4,229.00
16/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1387	2	1387	2	0.00
16/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1116	2	1116	2	0.00
16/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2164	3	2164	3	0.00
16/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1292	2	1292	2	0.00
16/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	287	1	287	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
16/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	38	0	38	0	20.00
16/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	156	0	156	0	75.00
16/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1339	2	1339	2	0.00
16/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	7	0	7	0	5,350.00
16/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	90	0	90	0	7,229.00
16/07/2015	R186 On 05-November-15			Bond Future	8.12	120.3340	8.1202	120.3340	520.00
16/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	3003	3	3003	3	0.00
16/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	4025	3	4025	3	0.00
16/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2913	2	2913	2	0.00
16/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	3094	3	3094	3	0.00
16/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	3049	3	3049	3	0.00
16/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	6317	6	6317	6	0.00
16/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	7261	6	7261	6	0.00
16/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	3520	3	3520	3	843.00
16/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1556	1	1556	1	674.00
16/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	1190	1	1190	1	169.00
16/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1408	2	1408	2	6,248.00
16/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	3679	4	3679	4	0.00
16/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	4393	5	4393	5	0.00
16/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2113	3	2113	3	1,090.00
16/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2043	2	2043	2	0.00
16/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	1688	2	1688	2	9,370.00
16/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	1975	2	1975	2	0.00
16/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	632	1	632	1	843.00
16/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2009	2	2009	2	8,690.00
16/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	455	1	455	1	2,600.00
16/07/2015	R186 On 04-February-16			Bond Future	8.17	117.0688	8.1666	117.0688	5,512.00
16/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	1175	1	1175	1	0.00
16/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	1154	1	1154	1	0.00
16/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	1133	1	1133	1	0.00
16/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	6583	7	6583	7	0.00
16/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	6521	7	6521	7	0.00
16/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	6646	7	6646	7	0.00
16/07/2015	R186 On 05-May-16			Bond Future	8.20	119.1309	8.2048	119.1309	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
16/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	4475	4	4475	4	0.00
16/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	4517	4	4517	4	0.00
16/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	4433	4	4433	4	0.00
16/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1828	2	1828	2	0.00
16/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3469	4	3469	4	0.00
16/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3400	4	3400	4	0.00
16/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	6968	8	6968	8	0.00
16/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3435	4	3435	4	0.00
16/07/2015	R197 On 06-August-15			Bond Future	291.57	291.1153	291.5683	291.1153	929.00
16/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	3558	3	3558	3	0.00
16/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	3568	3	3568	3	0.00
16/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	3578	3	3578	3	0.00
16/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R197 On 05-November-15			Bond Future	296.12	295.6685	296.1230	295.6685	0.00
16/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	1133	1	1133	1	0.00
16/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	1113	1	1113	1	0.00
16/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	1123	1	1123	1	0.00
16/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R202 On 06-August-15			Bond Future	235.31	235.2713	235.3111	235.2713	52,787.00
16/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4679	5	4679	5	0.00
16/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4689	5	4689	5	0.00
16/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4699	5	4699	5	0.00
16/07/2015	R202 On 05-November-15			Bond Future	238.99	238.9512	238.9869	238.9512	0.00
16/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	7003	7	7003	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
16/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	7023	7	7023	7	0.00
16/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	7013	7	7013	7	0.00
16/07/2015	R203 On 06-August-15			Bond Future	7.03	105.5225	7.0313	105.5225	17,933.00
16/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1559	1	1559	1	0.00
16/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	51	0	51	0	0.00
16/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	57	0	57	0	0.00
16/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	54	0	54	0	0.00
16/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	603	1	603	1	0.00
16/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	619	1	619	1	0.00
16/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	1	0	1	0	5,000.00
16/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	587	1	587	1	0.00
16/07/2015	R203 On 05-November-15			Bond Future	7.12	103.0081	7.1232	103.0081	19.00
16/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	16	0	16	0	0.00
16/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	17	0	17	0	0.00
16/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	18	0	18	0	0.00
16/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	1979	2	1979	2	0.00
16/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	1962	2	1962	2	0.00
16/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	1996	2	1996	2	0.00
16/07/2015	R203 On 04-February-16			Bond Future	7.18	104.7486	7.1756	104.7486	0.00
16/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	527	0	527	0	0.00
16/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	544	0	544	0	0.00
16/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	535	0	535	0	0.00
16/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	430	1	430	1	0.00
16/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	417	0	417	0	0.00
16/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	424	1	424	1	0.00
16/07/2015	R204 On 06-August-15			Bond Future	7.35	102.7379	7.3542	102.7379	15,357.00
16/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	3071	3	3071	3	0.00
16/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	1180	1	1180	1	0.00
16/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	1233	1	1233	1	0.00
16/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	1206	1	1206	1	0.00
16/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
16/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	41	0	41	0	0.00
16/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	44	0	44	0	0.00
16/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	39	0	39	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
16/07/2015	R204 On 05-November-15			Bond Future	7.44	104.3448	7.4398	104.3448	28.00
16/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	28	0	28	0	0.00
16/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	29	0	29	0	0.00
16/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	27	0	27	0	0.00
16/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3352	4	3352	4	0.00
16/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3380	4	3380	4	0.00
16/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3407	4	3407	4	0.00
16/07/2015	R204 On 04-February-16			Bond Future	7.50	102.0708	7.4974	102.0708	0.00
16/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	909	1	909	1	0.00
16/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	895	1	895	1	0.00
16/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	882	1	882	1	0.00
16/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	889	1	889	1	0.00
16/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	877	1	877	1	0.00
16/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	901	1	901	1	0.00
16/07/2015	R207 On 06-August-15			Bond Future	7.56	99.0696	7.5614	99.0696	46,035.00
16/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	851	1	851	1	0.00
16/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	905	1	905	1	0.00
16/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	878	1	878	1	0.00
16/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	283	0	283	0	70.00
16/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	197	0	197	0	0.00
16/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	657	1	657	1	0.00
16/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	178	0	178	0	0.00
16/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	188	0	188	0	0.00
16/07/2015	R207 On 05-November-15			Bond Future	7.64	100.6191	7.6380	100.6191	1,404.00
16/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	1202	1	1202	1	0.00
16/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	1242	1	1242	1	0.00
16/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	1222	1	1222	1	0.00
16/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	781	1	781	1	19.00
16/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	678	1	678	1	53.00
16/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	847	1	847	1	0.00
16/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	832	1	832	1	0.00
16/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1264	1	1264	1	0.00
16/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	817	1	817	1	0.00
16/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1408	2	1408	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
16/07/2015	R207 On 04-February-16			Bond Future	7.69	98.6769	7.6948	98.6769	0.00
16/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	625	1	625	1	43.00
16/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	907	1	907	1	0.00
16/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	936	1	936	1	0.00
16/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	921	1	921	1	19.00
16/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1568	2	1568	2	0.00
16/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1550	2	1550	2	0.00
16/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1587	2	1587	2	0.00
16/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2043	2	2043	2	0.00
16/07/2015	R207 On 05-May-16			Bond Future	7.74	100.4150	7.7412	100.4150	0.00
16/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1710	2	1710	2	0.00
16/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1676	2	1676	2	0.00
16/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1230	1	1230	1	43.00
16/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1693	2	1693	2	0.00
16/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1354	2	1354	2	0.00
16/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1340	1	1340	1	0.00
16/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	1797	2	1797	2	0.00
16/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1368	2	1368	2	0.00
16/07/2015	R208 On 06-August-15			Bond Future	7.70	97.7339	7.7001	97.7339	37,517.00
16/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	1429	1	1429	1	0.00
16/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	1394	1	1394	1	0.00
16/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	1466	1	1466	1	0.00
16/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4886	4	4886	4	0.00
16/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	125	0	125	0	0.00
16/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	118	0	118	0	0.00
16/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	133	0	133	0	0.00
16/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
16/07/2015	R208 On 05-November-15			Bond Future	7.77	95.8637	7.7717	95.8637	0.00
16/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	3235	3	3235	3	0.00
16/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	1188	1	1188	1	0.00
16/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	1209	1	1209	1	0.00
16/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	1167	1	1167	1	0.00
16/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	303	0	303	0	2,200.00
16/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1279	2	1279	2	0.00

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16/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1258	2	1258	2	0.00
16/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1301	2	1301	2	0.00
16/07/2015	R208 On 04-February-16			Bond Future	7.83	97.4835	7.8251	97.4835	0.00
16/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1431	1	1431	1	0.00
16/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1411	1	1411	1	0.00
16/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1451	1	1451	1	0.00
16/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	1757	2	1757	2	0.00
16/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	1736	2	1736	2	0.00
16/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1715	2	1715	2	0.00
16/07/2015	R209 On 06-August-15			Bond Future	8.66	78.4601	8.6647	78.4601	28,380.00
16/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8823	8	8823	8	0.00
16/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2810	2	2810	2	0.00
16/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	1264	1	1264	1	640.00
16/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2872	2	2872	2	0.00
16/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3841	3	3841	3	0.00
16/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2748	2	2748	2	0.00
16/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	249	0	249	0	0.00
16/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
16/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	104	0	104	0	0.00
16/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	236	0	236	0	0.00
16/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	911	1	911	1	0.00
16/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	262	0	262	0	0.00
16/07/2015	R209 On 05-November-15			Bond Future	8.72	76.5401	8.7193	76.5401	32.00
16/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4983	4	4983	4	0.00
16/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	592	0	592	0	0.00
16/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	4520	4	4520	4	0.00
16/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	622	0	622	0	0.00
16/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	607	0	607	0	0.00
16/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	6502	7	6502	7	0.00
16/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1032	1	1032	1	900.00
16/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	6574	7	6574	7	0.00
16/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1217	1	1217	1	640.00
16/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6431	7	6431	7	0.00
16/07/2015	R209 On 04-February-16			Bond Future	8.77	77.8336	8.7650	77.8336	0.00

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16/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	3368	3	3368	3	0.00
16/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3406	3	3406	3	0.00
16/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3445	3	3445	3	0.00
16/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3522	4	3522	4	0.00
16/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3483	4	3483	4	0.00
16/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3561	4	3561	4	0.00
16/07/2015	R210 On 06-August-15			Bond Future	179.89	179.8586	179.8882	179.8586	1,160.00
16/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	898	1	898	1	0.00
16/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	878	1	878	1	0.00
16/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	888	1	888	1	0.00
16/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R210 On 05-November-15			Bond Future	180.57	180.5404	180.5670	180.5404	0.00
16/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1433	1	1433	1	0.00
16/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1443	1	1443	1	0.00
16/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1423	1	1423	1	0.00
16/07/2015	R211 On 06-August-15			Bond Future	134.33	134.3095	134.3308	134.3095	1,120.00
16/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	669	1	669	1	0.00
16/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	679	1	679	1	0.00
16/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	659	1	659	1	0.00
16/07/2015	R211 On 05-November-15			Bond Future	136.43	136.4103	136.4292	136.4103	0.00
16/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1439	1	1439	1	0.00
16/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1429	1	1429	1	0.00
16/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1419	1	1419	1	0.00
16/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2015	R212 On 06-August-15			Bond Future	140.28	140.3421	140.2838	140.3421	1,045.00
16/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	706	1	706	1	0.00
16/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	716	1	716	1	0.00
16/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	726	1	726	1	0.00
16/07/2015	R212 On 05-November-15			Bond Future	142.48	142.5373	142.4751	142.5373	0.00
16/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	3525	3	3525	3	0.00
16/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	3535	3	3535	3	0.00
16/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	3515	3	3515	3	0.00
16/07/2015	R213 On 06-August-15			Bond Future	8.53	89.3030	8.5257	89.3030	17,330.00
16/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	920	1	920	1	0.00
16/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	957	1	957	1	0.00
16/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	994	1	994	1	0.00
16/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1156	2	1156	2	0.00
16/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1115	2	1115	2	0.00
16/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1197	2	1197	2	0.00
16/07/2015	R213 On 05-November-15			Bond Future	8.59	87.1568	8.5860	87.1568	0.00
16/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	420	0	420	0	0.00
16/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	442	0	442	0	0.00
16/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	431	0	431	0	0.00
16/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7221	8	7221	8	0.00
16/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7074	8	7074	8	0.00
16/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7147	8	7147	8	0.00
16/07/2015	R213 On 04-February-16			Bond Future	8.64	88.6293	8.6381	88.6293	0.00
16/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3801	3	3801	3	0.00
16/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3841	3	3841	3	0.00
16/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3760	3	3760	3	0.00
16/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	2965	3	2965	3	0.00
16/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	2931	3	2931	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
16/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	2999	3	2999	3	0.00
16/07/2015	R214 On 06-August-15			Bond Future	8.69	79.7456	8.6940	79.7456	21,939.00
16/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	1355	1	1355	1	0.00
16/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	1401	1	1401	1	0.00
16/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1448	1	1448	1	0.00
16/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	974	1	974	1	0.00
16/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	937	1	937	1	0.00
16/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	902	1	902	1	0.00
16/07/2015	R214 On 05-November-15			Bond Future	8.75	77.7030	8.7476	77.7030	487.00
16/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	619	0	619	0	0.00
16/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	603	0	603	0	0.00
16/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	588	0	588	0	0.00
16/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7259	8	7259	8	0.00
16/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7180	8	7180	8	0.00
16/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7102	8	7102	8	0.00
16/07/2015	R214 On 04-February-16			Bond Future	8.79	79.0157	8.7942	79.0157	4,320.00
16/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1229	1	1229	1	0.00
16/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1251	1	1251	1	0.00
16/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1209	1	1209	1	0.00
16/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8103	9	8103	9	0.00
16/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8175	9	8175	9	0.00
16/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8249	9	8249	9	0.00
16/07/2015	R248 On 06-August-15			Bond Future	8.76	102.7387	8.7644	102.7387	44,993.00
16/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	154	1	154	1	0.00
16/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	262	1	262	1	0.00
16/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	47	1	47	1	0.00
16/07/2015	R248 On 05-November-15			Bond Future	8.82	99.9170	8.8197	99.9170	0.00
16/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	9498	11	9498	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
16/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	9375	10	9375	10	0.00
16/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	9251	10	9251	10	0.00
16/07/2015	R248 On 04-February-16			Bond Future	8.87	101.6051	8.8682	101.6051	0.00
16/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	1261	0	1261	0	0.00
16/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	1465	0	1465	0	0.00
16/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	1363	0	1363	0	0.00
16/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
16/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00