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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
21/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	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
21/07/2015	2025 On 06-August-15			Bond Future	122.08	122.0580	122.0778	122.0580	38.00
21/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1088	1	1088	1	0.00
21/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1078	1	1078	1	0.00
21/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1068	1	1068	1	0.00
21/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2025 On 05-November-15			Bond Future	123.98	123.9607	123.9793	123.9607	0.00
21/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	969	1	969	1	0.00
21/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	989	1	989	1	0.00
21/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	979	1	979	1	0.00
21/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 06-August-15			Bond Future	8.60	95.2975	8.5999	95.2975	7,281.00
21/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7065	7	7065	7	0.00
21/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6977	7	6977	7	0.00
21/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7152	7	7152	7	0.00
21/07/2015	2030 On 05-November-15			Bond Future	8.66	96.7831	8.6637	96.7831	0.00
21/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1286	1	1286	1	0.00
21/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1207	1	1207	1	0.00
21/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1365	1	1365	1	0.00
21/07/2015	2032 On 06-August-15			Bond Future	8.68	99.1642	8.6849	99.1642	1,579.00
21/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1586	2	1586	2	0.00
21/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1672	2	1672	2	0.00

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21/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1499	2	1499	2	0.00
21/07/2015	2032 On 05-November-15			Bond Future	8.75	96.5559	8.7493	96.5559	0.00
21/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6566	7	6566	7	0.00
21/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6658	7	6658	7	0.00
21/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6475	7	6475	7	0.00
21/07/2015	2032 On 04-February-16			Bond Future	8.80	98.1859	8.8036	98.1859	0.00
21/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	942	1	942	1	0.00
21/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	859	1	859	1	0.00
21/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	775	1	775	1	0.00
21/07/2015	2037 On 06-August-15			Bond Future	8.82	97.1680	8.8190	97.1680	42,638.00
21/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	647	1	647	1	0.00
21/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	741	1	741	1	0.00
21/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	553	1	553	1	0.00
21/07/2015	2037 On 05-November-15			Bond Future	8.88	98.6826	8.8794	98.6826	0.00
21/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8666	9	8666	9	0.00
21/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8772	9	8772	9	0.00
21/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8561	9	8561	9	0.00
21/07/2015	2037 On 04-February-16			Bond Future	8.93	96.0904	8.9318	96.0904	0.00
21/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1678	2	1678	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
21/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1772	2	1772	2	0.00
21/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1585	2	1585	2	0.00
21/07/2015	2038 On 06-August-15			Bond Future	125.35	125.3240	125.3454	125.3240	4,218.00
21/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	2655	3	2655	3	0.00
21/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	2665	3	2665	3	0.00
21/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	2645	3	2645	3	0.00
21/07/2015	2038 On 05-November-15			Bond Future	127.30	127.2776	127.2977	127.2776	0.00
21/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	6702	7	6702	7	0.00
21/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	6712	7	6712	7	0.00
21/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	6692	7	6692	7	0.00
21/07/2015	2044 On 06-August-15			Bond Future	8.85	99.1546	8.8481	99.1546	13,321.00
21/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	1119	1	1119	1	0.00
21/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	911	1	911	1	0.00
21/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1015	1	1015	1	0.00
21/07/2015	2044 On 05-November-15			Bond Future	8.90	100.7002	8.9049	100.7002	0.00
21/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	7034	7	7034	7	0.00
21/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	6920	7	6920	7	0.00
21/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	7148	7	7148	7	0.00
21/07/2015	2044 On 04-February-16			Bond Future	8.95	98.0168	8.9541	98.0168	0.00
21/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	558	0	558	0	0.00
21/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	359	0	359	0	0.00
21/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	458	0	458	0	0.00

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21/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 06-August-15			Bond Future	123.68	123.6631	123.6845	123.6631	5,722.00
21/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	5306	5	5306	5	0.00
21/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	5316	5	5316	5	0.00
21/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	5326	5	5326	5	0.00
21/07/2015	2046 On 05-November-15			Bond Future	124.21	124.1849	124.2053	124.1849	0.00
21/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	8795	9	8795	9	0.00
21/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	8785	9	8785	9	0.00
21/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	8805	9	8805	9	0.00
21/07/2015	2050 On 06-August-15			Bond Future	132.96	132.9408	132.9639	132.9408	3,821.00
21/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	4026	4	4026	4	0.00
21/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	4046	4	4046	4	0.00
21/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	4036	4	4036	4	0.00
21/07/2015	2050 On 05-November-15			Bond Future	135.03	135.0133	135.0349	135.0133	0.00
21/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	9975	10	9975	10	0.00
21/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	9965	10	9965	10	0.00
21/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	9955	10	9955	10	0.00
21/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	AL37 On 06-August-15			Index Future	459.57	459.4650	459.5690	459.4650	26.00
21/07/2015	AL37 On 05-November-15			Index Future	466.80	466.7000	466.8000	466.7000	0.00
21/07/2015	AL7T On 06-August-15			Index Future	543.76	543.5150	543.7600	543.5150	1.00
21/07/2015	AL7T On 05-November-15			Index Future	552.32	552.0740	552.3160	552.0740	0.00
21/07/2015	ALBI On 06-August-15			Index Future	496.22	495.9920	496.2240	495.9920	507.00
21/07/2015	ALBI On 05-November-15			Index Future	504.03	503.8020	504.0310	503.8020	103.00
21/07/2015	ALBI On 04-February-16			Index Future	512.53	512.2960	512.5270	512.2960	0.00
21/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2015	EL28 On 06-August-15			Bond Future	125.57	125.5442	125.5665	125.5442	0.00
21/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	556	1	556	1	0.00
21/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	566	1	566	1	0.00
21/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	576	1	576	1	0.00
21/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	EL28 On 05-November-15			Bond Future	125.97	125.9534	125.9744	125.9534	0.00
21/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1026	1	1026	1	0.00
21/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1036	1	1036	1	0.00
21/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1016	1	1016	1	0.00
21/07/2015	ES33 On 06-August-15			Bond Future	9.71	84.3670	9.7054	84.3670	6,396.00
21/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
21/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
21/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
21/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	842	1	842	1	0.00
21/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	695	1	695	1	0.00
21/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	768	1	768	1	0.00
21/07/2015	ES33 On 05-November-15			Bond Future	9.80	81.8959	9.7974	81.8959	0.00
21/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0		0	0	0	0.00
21/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0		0	0	0	0.00
21/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5994		6	5994	6	0.00
21/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5914		6	5914	6	0.00
21/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6073		6	6073	6	0.00
21/07/2015	ES33 On 04-February-16			Bond Future	9.88		83.2783	9.8825	83.2783	0.00
21/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	749		1	749	1	0.00
21/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	887		1	887	1	0.00
21/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	818		1	818	1	0.00
21/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0		0	0	0	0.00
21/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0		0	0	0	0.00
21/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0		0	0	0	0.00
21/07/2015	GOVI On 06-August-15			GOVI	492.59		492.3660	492.5870	492.3660	471.00
21/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0		0	0	0	0.00
21/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0		0	0	0	0.00
21/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0		0	0	0	0.00
21/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	74130		8	74130	8	0.00
21/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	74230		8	74230	8	0.00
21/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	74030		8	74030	8	0.00
21/07/2015	GOVI On 05-November-15			GOVI	500.34		500.1190	500.3380	500.1190	28.00
21/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0		0	0	0	0.00
21/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0		0	0	0	0.00
21/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0		0	0	0	0.00
21/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	296620		30	296620	30	0.00
21/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	296520		30	296520	30	0.00
21/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	296720		30	296720	30	0.00
21/07/2015	GOVI On 04-February-16			GOVI	508.77		508.5500	508.7710	508.5500	0.00
21/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0		0	0	0	0.00
21/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0		0	0	0	0.00
21/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0		0	0	0	0.00
21/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	32190		3	32190	3	0.00
21/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	32390		3	32390	3	0.00
21/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	32290		3	32290	3	0.00
21/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2015	IGOV On 06-August-15			Index Future	229.39	229.3170	229.3900	229.3170	1,068.00
21/07/2015	IGOV On 05-November-15			Index Future	233.00	232.9280	233.0000	232.9280	17.00
21/07/2015	IGOV On 04-February-16			Index Future	236.93	236.8550	236.9270	236.8550	0.00
21/07/2015	ILBI On 06-August-15			Index Future	622.14	621.9420	622.1410	621.9420	159.00
21/07/2015	ILBI On 05-November-15			Index Future	632.22	632.0190	632.2180	632.0190	0.00
21/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
21/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.29	93.6900	6.2900	93.6900	0.00
21/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.33	93.6600	6.3300	93.6600	0.00
21/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	0.00
21/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.49	93.5000	6.4900	93.5000	0.00
21/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.61	93.4000	6.6100	93.4000	0.00
21/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.73	93.2800	6.7300	93.2800	2,000.00
21/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.82	93.1900	6.8200	93.1900	0.00
21/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.99	93.0300	6.9900	93.0300	0.00
21/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.18	92.8300	7.1800	92.8300	0.00
21/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
21/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.46	92.5500	7.4600	92.5500	0.00
21/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.60	92.4100	7.6000	92.4100	0.00
21/07/2015	R023 On 06-August-15			Bond Future	8.04	101.8053	8.0371	101.8053	20,973.00
21/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1323	1	1323	1	0.00
21/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5504	5	5504	5	0.00
21/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1365	1	1365	1	0.00
21/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1407	1	1407	1	0.00
21/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	209	0	209	0	0.00
21/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	185	0	185	0	0.00
21/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	197	0	197	0	0.00
21/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
21/07/2015	R023 On 05-November-15			Bond Future	8.11	99.4699	8.1130	99.4699	0.00
21/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1275	1	1275	1	0.00
21/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1323	1	1323	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
21/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1299	1	1299	1	0.00
21/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1908	2	1908	2	0.00
21/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1878	2	1878	2	0.00
21/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1938	2	1938	2	0.00
21/07/2015	R023 On 04-February-16			Bond Future	8.18	101.1485	8.1764	101.1485	0.00
21/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1700	2	1700	2	0.00
21/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1653	2	1653	2	0.00
21/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1676	2	1676	2	0.00
21/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2629	3	2629	3	0.00
21/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2600	3	2600	3	0.00
21/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2571	3	2571	3	0.00
21/07/2015	R186 On 06-August-15			Bond Future	8.16	118.5408	8.1597	118.5408	34,801.00
21/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2875	3	2875	3	0.00
21/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	30	0	30	0	75.00
21/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	73	0	73	0	0.00
21/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1900	2	1900	2	20.00
21/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	394	0	394	0	0.00
21/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	158	0	158	0	20.00
21/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	417	0	417	0	0.00
21/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	441	0	441	0	0.00
21/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4178	4	4178	4	0.00
21/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5834	6	5834	6	0.00
21/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2602	3	2602	3	0.00
21/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	3227	3	3227	3	0.00
21/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2535	3	2535	3	0.00
21/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	549	1	549	1	75.00
21/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4288	4	4288	4	0.00
21/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	145	0	145	0	5,229.00
21/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3479	4	3479	4	0.00
21/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	200	0	200	0	4,229.00
21/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1788	2	1788	2	0.00
21/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1448	2	1448	2	0.00
21/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2721	3	2721	3	0.00
21/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1670	2	1670	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
21/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	362	0	362	0	0.00
21/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	39	0	39	0	20.00
21/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	188	0	188	0	75.00
21/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1729	2	1729	2	0.00
21/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	6	0	6	0	5,350.00
21/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	103	0	103	0	7,229.00
21/07/2015	R186 On 05-November-15			Bond Future	8.22	120.3886	8.2232	120.3886	520.00
21/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3436	3	3436	3	0.00
21/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2497	2	2497	2	0.00
21/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2416	2	2416	2	0.00
21/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2580	3	2580	3	0.00
21/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2538	3	2538	3	0.00
21/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	951	1	951	1	1,200.00
21/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6523	6	6523	6	0.00
21/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5610	6	5610	6	0.00
21/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2970	3	2970	3	843.00
21/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1217	1	1217	1	674.00
21/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	908	1	908	1	169.00
21/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1645	2	1645	2	6,248.00
21/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4165	4	4165	4	0.00
21/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	4936	5	4936	5	0.00
21/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2441	2	2441	2	1,090.00
21/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2363	2	2363	2	0.00
21/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	1963	2	1963	2	9,370.00
21/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2286	2	2286	2	0.00
21/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4813	5	4813	5	0.00
21/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	750	1	750	1	843.00
21/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2324	2	2324	2	8,690.00
21/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	542	1	542	1	2,600.00
21/07/2015	R186 On 04-February-16			Bond Future	8.27	117.1221	8.2736	117.1221	5,512.00
21/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	943	1	943	1	0.00
21/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	924	1	924	1	0.00
21/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	906	1	906	1	0.00
21/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7195	7	7195	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
21/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7129	7	7129	7	0.00
21/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7261	7	7261	7	0.00
21/07/2015	R186 On 05-May-16			Bond Future	8.32	119.1818	8.3163	119.1818	0.00
21/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3977	4	3977	4	0.00
21/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	4017	4	4017	4	0.00
21/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3938	4	3938	4	0.00
21/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1547	2	1547	2	0.00
21/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3832	4	3832	4	0.00
21/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3758	4	3758	4	0.00
21/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7546	8	7546	8	0.00
21/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3795	4	3795	4	0.00
21/07/2015	R197 On 06-August-15			Bond Future	291.91	291.6625	291.9124	291.6625	929.00
21/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	3902	4	3902	4	0.00
21/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	3912	4	3912	4	0.00
21/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	3922	4	3922	4	0.00
21/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R197 On 05-November-15			Bond Future	296.46	296.2089	296.4592	296.2089	0.00
21/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	1469	1	1469	1	0.00
21/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	1449	1	1449	1	0.00
21/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	1459	1	1459	1	0.00
21/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R202 On 06-August-15			Bond Future	235.60	235.5570	235.5965	235.5570	52,787.00
21/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4394	4	4394	4	0.00
21/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4404	4	4404	4	0.00
21/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4414	4	4414	4	0.00
21/07/2015	R202 On 05-November-15			Bond Future	239.27	239.2286	239.2660	239.2286	0.00
21/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6724	7	6724	7	0.00
21/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6744	7	6744	7	0.00
21/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6734	7	6734	7	0.00
21/07/2015	R203 On 06-August-15			Bond Future	7.16	105.4303	7.1562	105.4303	17,933.00
21/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	12	0	12	0	0.00
21/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1316	1	1316	1	0.00
21/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	14	0	14	0	0.00
21/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	13	0	13	0	0.00
21/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	805	1	805	1	0.00
21/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	823	1	823	1	0.00
21/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	1	0	1	0	5,000.00
21/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	786	1	786	1	0.00
21/07/2015	R203 On 05-November-15			Bond Future	7.27	102.9089	7.2689	102.9089	19.00
21/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	8	0	8	0	0.00
21/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	8	0	8	0	0.00
21/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	8	0	8	0	0.00
21/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2221	2	2221	2	0.00
21/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2204	2	2204	2	0.00
21/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2239	2	2239	2	0.00
21/07/2015	R203 On 04-February-16			Bond Future	7.35	104.6458	7.3470	104.6458	0.00
21/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	395	0	395	0	0.00
21/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	409	0	409	0	0.00
21/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	402	0	402	0	0.00
21/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	555	1	555	1	0.00
21/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	539	1	539	1	0.00
21/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	547	1	547	1	0.00
21/07/2015	R204 On 06-August-15			Bond Future	7.47	102.6430	7.4730	102.6430	15,357.00
21/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2720	3	2720	3	0.00
21/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	849	1	849	1	0.00
21/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	899	1	899	1	0.00
21/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	874	1	874	1	0.00
21/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	61	0	61	0	0.00
21/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	65	0	65	0	0.00
21/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	57	0	57	0	0.00
21/07/2015	R204 On 05-November-15			Bond Future	7.57	104.2430	7.5711	104.2430	28.00
21/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	15	0	15	0	0.00
21/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	15	0	15	0	0.00
21/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	14	0	14	0	0.00
21/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3700	4	3700	4	0.00
21/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3728	4	3728	4	0.00
21/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3756	4	3756	4	0.00
21/07/2015	R204 On 04-February-16			Bond Future	7.64	101.9654	7.6422	101.9654	0.00
21/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	722	1	722	1	0.00
21/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	710	1	710	1	0.00
21/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	699	1	699	1	0.00
21/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1073	1	1073	1	0.00
21/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1059	1	1059	1	0.00
21/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1087	1	1087	1	0.00
21/07/2015	R207 On 06-August-15			Bond Future	7.68	98.9324	7.6802	98.9324	46,035.00
21/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	512	1	512	1	0.00
21/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	556	1	556	1	0.00
21/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	533	1	533	1	0.00
21/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	111	0	111	0	70.00
21/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	293	0	293	0	0.00
21/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	920	1	920	1	0.00
21/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	264	0	264	0	0.00
21/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	279	0	279	0	0.00
21/07/2015	R207 On 05-November-15			Bond Future	7.77	100.4746	7.7662	100.4746	1,404.00
21/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	945	1	945	1	0.00
21/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	980	1	980	1	0.00
21/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	962	1	962	1	0.00
21/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	583	1	583	1	19.00
21/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	498	0	498	0	53.00
21/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1036	1	1036	1	0.00
21/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1019	1	1019	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
21/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1514	2	1514	2	0.00
21/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1001	1	1001	1	0.00
21/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1675	2	1675	2	0.00
21/07/2015	R207 On 04-February-16			Bond Future	7.83	98.5281	7.8329	98.5281	0.00
21/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	477	0	477	0	43.00
21/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	716	1	716	1	0.00
21/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	741	1	741	1	0.00
21/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	728	1	728	1	19.00
21/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1831	2	1831	2	0.00
21/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1810	2	1810	2	0.00
21/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1852	2	1852	2	0.00
21/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2350	2	2350	2	0.00
21/07/2015	R207 On 05-May-16			Bond Future	7.89	100.2607	7.8909	100.2607	0.00
21/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1454	1	1454	1	0.00
21/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1423	1	1423	1	0.00
21/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1020	1	1020	1	43.00
21/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1438	1	1438	1	0.00
21/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1565	2	1565	2	0.00
21/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1550	2	1550	2	0.00
21/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2054	2	2054	2	0.00
21/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1581	2	1581	2	0.00
21/07/2015	R208 On 06-August-15			Bond Future	7.82	97.6363	7.8188	97.6363	37,517.00
21/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	968	1	968	1	0.00
21/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	936	1	936	1	0.00
21/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	1001	1	1001	1	0.00
21/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4367	4	4367	4	0.00
21/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	183	0	183	0	0.00
21/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	172	0	172	0	0.00
21/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	194	0	194	0	0.00
21/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
21/07/2015	R208 On 05-November-15			Bond Future	7.90	95.7594	7.8981	95.7594	0.00
21/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2786	3	2786	3	0.00
21/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	916	1	916	1	0.00
21/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	934	1	934	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
21/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	898	1	898	1	0.00
21/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	385	0	385	0	2,200.00
21/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1539	2	1539	2	0.00
21/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1515	2	1515	2	0.00
21/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1563	2	1563	2	0.00
21/07/2015	R208 On 04-February-16			Bond Future	7.96	97.3758	7.9591	97.3758	0.00
21/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1168	1	1168	1	0.00
21/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1151	1	1151	1	0.00
21/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1186	1	1186	1	0.00
21/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2038	2	2038	2	0.00
21/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2015	2	2015	2	0.00
21/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1991	2	1991	2	0.00
21/07/2015	R209 On 06-August-15			Bond Future	8.75	78.5539	8.7482	78.5539	28,380.00
21/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8173	8	8173	8	0.00
21/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2187	2	2187	2	0.00
21/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	796	1	796	1	640.00
21/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2246	2	2246	2	0.00
21/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3192	3	3192	3	0.00
21/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2128	2	2128	2	0.00
21/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	276	0	276	0	0.00
21/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
21/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	105	0	105	0	0.00
21/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	261	0	261	0	0.00
21/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	1093	1	1093	1	0.00
21/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	292	0	292	0	0.00
21/07/2015	R209 On 05-November-15			Bond Future	8.81	76.6314	8.8055	76.6314	32.00
21/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4449	4	4449	4	0.00
21/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	447	0	447	0	0.00
21/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	4007	4	4007	4	0.00
21/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	471	0	471	0	0.00
21/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	459	0	459	0	0.00
21/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7018	7	7018	7	0.00
21/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1161	1	1161	1	900.00
21/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7093	7	7093	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
21/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1367	1	1367	1	640.00
21/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6944	7	6944	7	0.00
21/07/2015	R209 On 04-February-16			Bond Future	8.85	77.9250	8.8537	77.9250	0.00
21/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2989	3	2989	3	0.00
21/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3025	3	3025	3	0.00
21/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3061	3	3061	3	0.00
21/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3817	4	3817	4	0.00
21/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3776	4	3776	4	0.00
21/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3858	4	3858	4	0.00
21/07/2015	R210 On 06-August-15			Bond Future	179.98	179.9473	179.9767	179.9473	1,160.00
21/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	987	1	987	1	0.00
21/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	967	1	967	1	0.00
21/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	977	1	977	1	0.00
21/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R210 On 05-November-15			Bond Future	180.65	180.6212	180.6489	180.6212	0.00
21/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1351	1	1351	1	0.00
21/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1361	1	1361	1	0.00
21/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1341	1	1341	1	0.00
21/07/2015	R211 On 06-August-15			Bond Future	134.39	134.3681	134.3868	134.3681	1,120.00
21/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	613	1	613	1	0.00
21/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	623	1	623	1	0.00
21/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	603	1	603	1	0.00
21/07/2015	R211 On 05-November-15			Bond Future	136.48	136.4627	136.4799	136.4627	0.00
21/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1490	1	1490	1	0.00
21/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1480	1	1480	1	0.00
21/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1470	1	1470	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
21/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 06-August-15			Bond Future	140.35	140.3288	140.3513	140.3288	1,045.00
21/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	639	1	639	1	0.00
21/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	649	1	649	1	0.00
21/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	659	1	659	1	0.00
21/07/2015	R212 On 05-November-15			Bond Future	142.54	142.5163	142.5374	142.5163	0.00
21/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	3463	3	3463	3	0.00
21/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	3473	3	3473	3	0.00
21/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	3453	3	3453	3	0.00
21/07/2015	R213 On 06-August-15			Bond Future	8.62	89.3201	8.6242	89.3201	17,330.00
21/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	490	1	490	1	0.00
21/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	516	1	516	1	0.00
21/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	543	1	543	1	0.00
21/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1472	2	1472	2	0.00
21/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1421	1	1421	1	0.00
21/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1524	2	1524	2	0.00
21/07/2015	R213 On 05-November-15			Bond Future	8.69	87.1696	8.6880	87.1696	0.00
21/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	295	0	295	0	0.00
21/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	313	0	313	0	0.00
21/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	304	0	304	0	0.00
21/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7869	8	7869	8	0.00
21/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7717	8	7717	8	0.00
21/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7793	8	7793	8	0.00
21/07/2015	R213 On 04-February-16			Bond Future	8.74	88.6406	8.7434	88.6406	0.00
21/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3334	3	3334	3	0.00
21/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3372	3	3372	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
21/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3297	3	3297	3	0.00
21/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3286	3	3286	3	0.00
21/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3249	3	3249	3	0.00
21/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3322	3	3322	3	0.00
21/07/2015	R214 On 06-August-15			Bond Future	8.78	79.8030	8.7776	79.8030	21,886.00
21/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	856	1	856	1	0.00
21/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	894	1	894	1	0.00
21/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	933	1	933	1	0.00
21/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	1166	1	1166	1	0.00
21/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	1121	1	1121	1	0.00
21/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	1077	1	1077	1	0.00
21/07/2015	R214 On 05-November-15			Bond Future	8.83	77.7572	8.8338	77.7572	487.00
21/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	466	0	466	0	0.00
21/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	454	0	454	0	0.00
21/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	442	0	442	0	0.00
21/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7818	8	7818	8	0.00
21/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7736	8	7736	8	0.00
21/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7655	8	7655	8	0.00
21/07/2015	R214 On 04-February-16			Bond Future	8.88	79.0694	8.8830	79.0694	4,320.00
21/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1030	1	1030	1	0.00
21/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1049	1	1049	1	0.00
21/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1012	1	1012	1	0.00
21/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8619	9	8619	9	0.00
21/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8694	9	8694	9	0.00
21/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8770	9	8770	9	0.00
21/07/2015	R248 On 06-August-15			Bond Future	8.84	102.8132	8.8429	102.8132	44,993.00
21/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	988	1	988	1	0.00
21/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1096	1	1096	1	0.00
21/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	881	1	881	1	0.00
21/07/2015	R248 On 05-November-15			Bond Future	8.90	99.9873	8.9008	99.9873	0.00
21/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10350	10	10350	10	0.00
21/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10226	10	10226	10	0.00
21/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	10102	10	10102	10	0.00
21/07/2015	R248 On 04-February-16			Bond Future	8.95	101.6747	8.9517	101.6747	0.00
21/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	393	0	393	0	0.00
21/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	598	0	598	0	0.00
21/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	496	0	496	0	0.00
21/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
21/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00