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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
17/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	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
17/07/2015	2025 On 06-August-15			Bond Future	122.04	122.0185	122.0383	122.0185	38.00
17/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1048	1	1048	1	0.00
17/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1038	1	1038	1	0.00
17/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1028	1	1028	1	0.00
17/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2025 On 05-November-15			Bond Future	123.94	123.9246	123.9423	123.9246	0.00
17/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	932	1	932	1	0.00
17/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	952	1	952	1	0.00
17/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	942	1	942	1	0.00
17/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2030 On 06-August-15			Bond Future	8.50	96.0852	8.5007	96.0852	7,281.00
17/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	6277	6	6277	6	0.00
17/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6189	6	6189	6	0.00
17/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	6364	6	6364	6	0.00
17/07/2015	2030 On 05-November-15			Bond Future	8.56	97.5862	8.5612	97.5862	0.00
17/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	483	1	483	1	0.00
17/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	404	0	404	0	0.00
17/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	563	1	563	1	0.00
17/07/2015	2032 On 06-August-15			Bond Future	8.59	100.0096	8.5857	100.0096	1,579.00
17/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	740	1	740	1	0.00
17/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	827	1	827	1	0.00

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17/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	653	1	653	1	0.00
17/07/2015	2032 On 05-November-15			Bond Future	8.65	97.4176	8.6468	97.4176	0.00
17/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	5705	6	5705	6	0.00
17/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	5797	6	5797	6	0.00
17/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	5613	6	5613	6	0.00
17/07/2015	2032 On 04-February-16			Bond Future	8.70	99.0632	8.6977	99.0632	0.00
17/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	102	0	102	0	0.00
17/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	19	0	19	0	0.00
17/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	65	0	65	0	0.00
17/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2037 On 06-August-15			Bond Future	8.72	98.0521	8.7198	98.0521	42,638.00
17/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	285	0	285	0	0.00
17/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	191	0	191	0	0.00
17/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	380	0	380	0	0.00
17/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2037 On 05-November-15			Bond Future	8.78	99.5837	8.7772	99.5837	0.00
17/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	7717	8	7717	8	0.00
17/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	7822	8	7822	8	0.00
17/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	7612	8	7612	8	0.00
17/07/2015	2037 On 04-February-16			Bond Future	8.83	97.0077	8.8264	97.0077	0.00
17/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	711	1	711	1	0.00

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17/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	805	1	805	1	0.00
17/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	618	1	618	1	0.00
17/07/2015	2038 On 06-August-15			Bond Future	125.30	125.2814	125.3029	125.2814	4,218.00
17/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	2697	3	2697	3	0.00
17/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	2707	3	2707	3	0.00
17/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	2687	3	2687	3	0.00
17/07/2015	2038 On 05-November-15			Bond Future	127.26	127.2384	127.2578	127.2384	0.00
17/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	6742	7	6742	7	0.00
17/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	6752	7	6752	7	0.00
17/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	6732	7	6732	7	0.00
17/07/2015	2044 On 06-August-15			Bond Future	8.76	100.0743	8.7590	100.0743	13,321.00
17/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	11	0	11	0	0.00
17/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	198	0	198	0	0.00
17/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	93	0	93	0	0.00
17/07/2015	2044 On 05-November-15			Bond Future	8.81	101.6376	8.8130	101.6376	0.00
17/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	6096	6	6096	6	0.00
17/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	5982	6	5982	6	0.00
17/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	6210	6	6210	6	0.00
17/07/2015	2044 On 04-February-16			Bond Future	8.86	98.9710	8.8596	98.9710	0.00
17/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	1513	1	1513	1	0.00
17/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	1315	1	1315	1	0.00
17/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	1414	1	1414	1	0.00

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17/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
17/07/2015	2046 On 06-August-15			Bond Future	123.11	123.0842	123.1058	123.0842	5,722.00
17/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	5884	6	5884	6	0.00
17/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	5894	6	5894	6	0.00
17/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	5904	6	5904	6	0.00
17/07/2015	2046 On 05-November-15			Bond Future	123.62	123.6011	123.6204	123.6011	0.00
17/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9380	9	9380	9	0.00
17/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9370	9	9370	9	0.00
17/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9390	9	9390	9	0.00
17/07/2015	2050 On 06-August-15			Bond Future	132.92	132.2540	132.9183	132.2540	3,821.00
17/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	4072	5	4072	5	0.00
17/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	4092	5	4092	5	0.00
17/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	4082	5	4082	5	0.00
17/07/2015	2050 On 05-November-15			Bond Future	134.99	134.3198	134.9920	134.3198	0.00
17/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	10018	11	10018	11	0.00
17/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	10008	11	10008	11	0.00
17/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	9998	11	9998	11	0.00
17/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	AL37 On 06-August-15			Index Future	461.21	461.5650	461.2140	461.5650	26.00
17/07/2015	AL37 On 05-November-15			Index Future	468.49	468.8530	468.4860	468.8530	0.00
17/07/2015	AL7T On 06-August-15			Index Future	547.17	547.2990	547.1730	547.2990	1.00
17/07/2015	AL7T On 05-November-15			Index Future	555.80	555.9400	555.8010	555.9400	0.00
17/07/2015	ALBI On 06-August-15			Index Future	499.46	499.3730	499.4620	499.3730	507.00
17/07/2015	ALBI On 05-November-15			Index Future	507.34	507.2580	507.3370	507.2580	103.00
17/07/2015	ALBI On 04-February-16			Index Future	515.90	515.8190	515.9020	515.8190	0.00
17/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2015	EL28 On 06-August-15			Bond Future	125.52	125.4999	125.5221	125.4999	0.00
17/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	512	0	512	0	0.00
17/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	522	0	522	0	0.00
17/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	532	1	532	1	0.00
17/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
17/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
17/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
17/07/2015	EL28 On 05-November-15			Bond Future	125.93	125.9126	125.9327	125.9126	0.00
17/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1067	1	1067	1	0.00
17/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1077	1	1077	1	0.00
17/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1057	1	1057	1	0.00
17/07/2015	ES33 On 06-August-15			Bond Future	9.61	85.0111	9.6068	85.0111	6,396.00
17/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	24	0	24	0	0.00
17/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
17/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
17/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	123	0	123	0	0.00
17/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
17/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	50	0	50	0	0.00
17/07/2015	ES33 On 05-November-15			Bond Future	9.70	82.5528	9.6953	82.5528	0.00
17/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	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
17/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5262	5	5262	5	0.00
17/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5183	5	5183	5	0.00
17/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5341	5	5341	5	0.00
17/07/2015	ES33 On 04-February-16			Bond Future	9.78	83.9472	9.7770	83.9472	0.00
17/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1494	1	1494	1	0.00
17/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1632	2	1632	2	0.00
17/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1563	1	1563	1	0.00
17/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
17/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
17/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
17/07/2015	GOVI On 06-August-15			GOVI	495.60	495.6020	495.5960	495.6020	470.00
17/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
17/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
17/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
17/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	44040	4	44040	4	0.00
17/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	44140	4	44140	4	0.00
17/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	43940	4	43940	4	0.00
17/07/2015	GOVI On 05-November-15			GOVI	503.41	503.4270	503.4110	503.4270	28.00
17/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
17/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
17/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
17/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	265890	27	265890	27	0.00
17/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	265790	27	265790	27	0.00
17/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	265990	27	265990	27	0.00
17/07/2015	GOVI On 04-February-16			GOVI	511.91	511.9240	511.9090	511.9240	0.00
17/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
17/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
17/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
17/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	810	0	810	0	0.00
17/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	1010	0	1010	0	0.00
17/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	910	0	910	0	0.00
17/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/07/2015	IGOV On 06-August-15			Index Future	229.16	229.0010	229.1580	229.0010	1,068.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2015	IGOV On 05-November-15			Index Future	232.77	232.6170	232.7710	232.6170	17.00
17/07/2015	IGOV On 04-February-16			Index Future	236.70	236.5430	236.7010	236.5430	0.00
17/07/2015	ILBI On 06-August-15			Index Future	621.74	621.3320	621.7350	621.3320	159.00
17/07/2015	ILBI On 05-November-15			Index Future	631.82	631.4130	631.8200	631.4130	0.00
17/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.7000	6.3000	93.7000	0.00
17/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
17/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
17/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	0.00
17/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
17/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	2,000.00
17/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
17/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
17/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
17/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
17/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
17/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
17/07/2015	R023 On 06-August-15			Bond Future	7.94	102.4961	7.9428	102.4961	20,973.00
17/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1792	2	1792	2	0.00
17/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	6027	6	6027	6	0.00
17/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1838	2	1838	2	0.00
17/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1884	2	1884	2	0.00
17/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	157	0	157	0	0.00
17/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	139	0	139	0	0.00
17/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	148	0	148	0	0.00
17/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
17/07/2015	R023 On 05-November-15			Bond Future	8.01	100.1747	8.0140	100.1747	0.00
17/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1554	2	1554	2	0.00
17/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1608	2	1608	2	0.00
17/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1581	2	1581	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
17/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1657	2	1657	2	0.00
17/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1630	2	1630	2	0.00
17/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1684	2	1684	2	0.00
17/07/2015	R023 On 04-February-16			Bond Future	8.07	101.8663	8.0723	101.8663	0.00
17/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1974	2	1974	2	0.00
17/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1923	2	1923	2	0.00
17/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1948	2	1948	2	0.00
17/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2355	2	2355	2	0.00
17/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2328	2	2328	2	0.00
17/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2301	2	2301	2	0.00
17/07/2015	R186 On 06-August-15			Bond Future	8.06	119.3957	8.0603	119.3957	34,791.00
17/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	3655	4	3655	4	0.00
17/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	111	0	111	0	75.00
17/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	218	0	218	0	0.00
17/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	2620	3	2620	3	20.00
17/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	777	1	777	1	0.00
17/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	391	0	391	0	20.00
17/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	812	1	812	1	0.00
17/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	848	1	848	1	0.00
17/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4985	5	4985	5	0.00
17/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	6648	7	6648	7	0.00
17/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	3370	3	3370	3	0.00
17/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	4018	4	4018	4	0.00
17/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	3299	3	3299	3	0.00
17/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	1002	1	1002	1	75.00
17/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	3555	4	3555	4	0.00
17/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	111	0	111	0	5,229.00
17/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	2810	3	2810	3	0.00
17/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	151	0	151	0	4,229.00
17/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1358	1	1358	1	0.00
17/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1087	1	1087	1	0.00
17/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2139	2	2139	2	0.00
17/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1264	1	1264	1	0.00
17/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	269	0	269	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
17/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	33	0	33	0	20.00
17/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	142	0	142	0	75.00
17/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1310	1	1310	1	0.00
17/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	6	0	6	0	5,350.00
17/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	81	0	81	0	7,229.00
17/07/2015	R186 On 05-November-15			Bond Future	8.12	121.2607	8.1198	121.2607	520.00
17/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	4017	4	4017	4	0.00
17/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2994	3	2994	3	0.00
17/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2904	3	2904	3	0.00
17/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	3085	3	3085	3	0.00
17/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	3040	3	3040	3	0.00
17/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	1234	0	1234	0	1,200.00
17/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	7258	7	7258	7	0.00
17/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	6313	6	6313	6	0.00
17/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	3512	4	3512	4	843.00
17/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1547	2	1547	2	674.00
17/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	1181	1	1181	1	169.00
17/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1396	1	1396	1	6,248.00
17/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	3666	4	3666	4	0.00
17/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	4380	4	4380	4	0.00
17/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2100	2	2100	2	1,090.00
17/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2031	2	2031	2	0.00
17/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	1676	2	1676	2	9,370.00
17/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	1962	2	1962	2	0.00
17/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4266	0	4266	0	0.00
17/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	624	1	624	1	843.00
17/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	1997	2	1997	2	8,690.00
17/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	448	0	448	0	2,600.00
17/07/2015	R186 On 04-February-16			Bond Future	8.17	118.0102	8.1661	118.0102	5,512.00
17/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	1170	1	1170	1	0.00
17/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	1149	1	1149	1	0.00
17/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	1128	1	1128	1	0.00
17/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	6574	7	6574	7	0.00
17/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	6511	7	6511	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
17/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	6637	7	6637	7	0.00
17/07/2015	R186 On 05-May-16			Bond Future	8.20	120.0861	8.2041	120.0861	0.00
17/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	4471	4	4471	4	0.00
17/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	4513	5	4513	5	0.00
17/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	4429	4	4429	4	0.00
17/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1824	2	1824	2	0.00
17/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3460	3	3460	3	0.00
17/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3391	3	3391	3	0.00
17/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	6959	7	6959	7	0.00
17/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3426	3	3426	3	0.00
17/07/2015	R197 On 06-August-15			Bond Future	291.62	291.5683	291.6156	291.5683	929.00
17/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	3606	4	3606	4	0.00
17/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	3616	4	3616	4	0.00
17/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	3626	4	3626	4	0.00
17/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R197 On 05-November-15			Bond Future	296.17	296.1230	296.1651	296.1230	0.00
17/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	1175	1	1175	1	0.00
17/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	1155	1	1155	1	0.00
17/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	1165	1	1165	1	0.00
17/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R202 On 06-August-15			Bond Future	235.52	235.3111	235.5175	235.3111	52,787.00
17/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4472	5	4472	5	0.00
17/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4482	5	4482	5	0.00
17/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4492	5	4492	5	0.00
17/07/2015	R202 On 05-November-15			Bond Future	239.19	238.9869	239.1919	238.9869	0.00
17/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R202 On 05-November-15	246.01	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
17/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6798	7	6798	7	0.00
17/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6818	7	6818	7	0.00
17/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6808	7	6808	7	0.00
17/07/2015	R203 On 06-August-15			Bond Future	7.06	105.6854	7.0559	105.6854	17,933.00
17/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	40	0	40	0	0.00
17/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1511	2	1511	2	0.00
17/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	46	0	46	0	0.00
17/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	43	0	43	0	0.00
17/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	640	1	640	1	0.00
17/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	656	1	656	1	0.00
17/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	1	0	1	0	5,000.00
17/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	623	1	623	1	0.00
17/07/2015	R203 On 05-November-15			Bond Future	7.15	103.1715	7.1525	103.1715	19.00
17/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	14	0	14	0	0.00
17/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	15	0	15	0	0.00
17/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	15	0	15	0	0.00
17/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2027	2	2027	2	0.00
17/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2010	2	2010	2	0.00
17/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2045	2	2045	2	0.00
17/07/2015	R203 On 04-February-16			Bond Future	7.21	104.9139	7.2097	104.9139	0.00
17/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	499	1	499	1	0.00
17/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	515	1	515	1	0.00
17/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	507	1	507	1	0.00
17/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	453	0	453	0	0.00
17/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	440	0	440	0	0.00
17/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	446	0	446	0	0.00
17/07/2015	R204 On 06-August-15			Bond Future	7.38	103.0131	7.3785	103.0131	15,357.00
17/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2999	3	2999	3	0.00
17/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	1112	1	1112	1	0.00
17/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	1164	1	1164	1	0.00
17/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	1138	1	1138	1	0.00
17/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
17/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	45	0	45	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
17/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	48	0	48	0	0.00
17/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	42	0	42	0	0.00
17/07/2015	R204 On 05-November-15			Bond Future	7.47	104.6223	7.4671	104.6223	28.00
17/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	25	0	25	0	0.00
17/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	26	0	26	0	0.00
17/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	24	0	24	0	0.00
17/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3424	3	3424	3	0.00
17/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3452	3	3452	3	0.00
17/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3479	3	3479	3	0.00
17/07/2015	R204 On 04-February-16			Bond Future	7.53	102.3521	7.5273	102.3521	0.00
17/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	868	1	868	1	0.00
17/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	855	1	855	1	0.00
17/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	842	1	842	1	0.00
17/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	925	1	925	1	0.00
17/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	912	1	912	1	0.00
17/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	938	1	938	1	0.00
17/07/2015	R207 On 06-August-15			Bond Future	7.58	99.3902	7.5808	99.3902	46,035.00
17/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	791	1	791	1	0.00
17/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	844	1	844	1	0.00
17/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	817	1	817	1	0.00
17/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	248	0	248	0	70.00
17/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	209	0	209	0	0.00
17/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	693	1	693	1	0.00
17/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	188	0	188	0	0.00
17/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	198	0	198	0	0.00
17/07/2015	R207 On 05-November-15			Bond Future	7.66	100.9428	7.6592	100.9428	1,404.00
17/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	1157	1	1157	1	0.00
17/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	1196	1	1196	1	0.00
17/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	1176	1	1176	1	0.00
17/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	745	1	745	1	19.00
17/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	645	1	645	1	53.00
17/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	875	1	875	1	0.00
17/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	860	1	860	1	0.00
17/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1303	1	1303	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
17/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	845	1	845	1	0.00
17/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1449	1	1449	1	0.00
17/07/2015	R207 On 04-February-16			Bond Future	7.72	99.0052	7.7175	99.0052	0.00
17/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	598	1	598	1	43.00
17/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	873	1	873	1	0.00
17/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	901	1	901	1	0.00
17/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	887	1	887	1	19.00
17/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1609	2	1609	2	0.00
17/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1590	2	1590	2	0.00
17/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1628	2	1628	2	0.00
17/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2091	2	2091	2	0.00
17/07/2015	R207 On 05-May-16			Bond Future	7.77	100.7468	7.7655	100.7468	0.00
17/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1666	2	1666	2	0.00
17/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1633	2	1633	2	0.00
17/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1193	1	1193	1	43.00
17/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1650	2	1650	2	0.00
17/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1386	1	1386	1	0.00
17/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1372	1	1372	1	0.00
17/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	1837	2	1837	2	0.00
17/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1401	1	1401	1	0.00
17/07/2015	R208 On 06-August-15			Bond Future	7.72	98.1813	7.7194	98.1813	37,517.00
17/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	1351	1	1351	1	0.00
17/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	1316	1	1316	1	0.00
17/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	1387	1	1387	1	0.00
17/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4801	5	4801	5	0.00
17/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	131	0	131	0	0.00
17/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	124	0	124	0	0.00
17/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	139	0	139	0	0.00
17/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
17/07/2015	R208 On 05-November-15			Bond Future	7.79	96.3161	7.7926	96.3161	0.00
17/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	3158	3	3158	3	0.00
17/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	1139	1	1139	1	0.00
17/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	1160	1	1160	1	0.00
17/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	1119	1	1119	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
17/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	314	0	314	0	2,200.00
17/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1319	1	1319	1	0.00
17/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1297	1	1297	1	0.00
17/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1341	1	1341	1	0.00
17/07/2015	R208 On 04-February-16			Bond Future	7.85	97.9428	7.8471	97.9428	0.00
17/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1385	1	1385	1	0.00
17/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1366	1	1366	1	0.00
17/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1404	1	1404	1	0.00
17/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	1801	2	1801	2	0.00
17/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	1779	2	1779	2	0.00
17/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1758	2	1758	2	0.00
17/07/2015	R209 On 06-August-15			Bond Future	8.65	79.2484	8.6490	79.2484	28,380.00
17/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8947	9	8947	9	0.00
17/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2898	3	2898	3	0.00
17/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	1309	1	1309	1	640.00
17/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2961	3	2961	3	0.00
17/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3946	4	3946	4	0.00
17/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2835	3	2835	3	0.00
17/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	213	0	213	0	0.00
17/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
17/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	85	0	85	0	0.00
17/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	202	0	202	0	0.00
17/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	832	1	832	1	0.00
17/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	225	0	225	0	0.00
17/07/2015	R209 On 05-November-15			Bond Future	8.70	77.3392	8.7033	77.3392	32.00
17/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	5067	5	5067	5	0.00
17/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	608	1	608	1	0.00
17/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	4599	5	4599	5	0.00
17/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	639	1	639	1	0.00
17/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	623	1	623	1	0.00
17/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	6394	7	6394	7	0.00
17/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	991	1	991	1	900.00
17/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	6466	7	6466	7	0.00
17/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1172	1	1172	1	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6323	6	6323	6	0.00
17/07/2015	R209 On 04-February-16			Bond Future	8.75	78.6456	8.7486	78.6456	0.00
17/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	3425	3	3425	3	0.00
17/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3463	3	3463	3	0.00
17/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3502	3	3502	3	0.00
17/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3453	4	3453	4	0.00
17/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3415	3	3415	3	0.00
17/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3491	4	3491	4	0.00
17/07/2015	R210 On 06-August-15			Bond Future	179.92	179.8882	179.9178	179.8882	1,160.00
17/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	928	1	928	1	0.00
17/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	908	1	908	1	0.00
17/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	918	1	918	1	0.00
17/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R210 On 05-November-15			Bond Future	180.59	180.5670	180.5937	180.5670	0.00
17/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1406	1	1406	1	0.00
17/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1416	1	1416	1	0.00
17/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1396	1	1396	1	0.00
17/07/2015	R211 On 06-August-15			Bond Future	134.35	134.3308	134.3496	134.3308	1,120.00
17/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	650	1	650	1	0.00
17/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	660	1	660	1	0.00
17/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	640	1	640	1	0.00
17/07/2015	R211 On 05-November-15			Bond Future	136.45	136.4292	136.4456	136.4292	0.00
17/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1456	1	1456	1	0.00
17/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1446	1	1446	1	0.00
17/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1436	1	1436	1	0.00
17/07/2015	R211 On 05-November-15	135.00	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
17/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R212 On 06-August-15			Bond Future	140.31	140.2838	140.3064	140.2838	1,045.00
17/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	684	1	684	1	0.00
17/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	694	1	694	1	0.00
17/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	704	1	704	1	0.00
17/07/2015	R212 On 05-November-15			Bond Future	142.50	142.4751	142.4954	142.4751	0.00
17/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	3505	4	3505	4	0.00
17/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	3515	4	3515	4	0.00
17/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	3495	4	3495	4	0.00
17/07/2015	R213 On 06-August-15			Bond Future	8.53	90.1210	8.5250	90.1210	17,330.00
17/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	898	1	898	1	0.00
17/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	934	1	934	1	0.00
17/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	971	1	971	1	0.00
17/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1128	1	1128	1	0.00
17/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1087	1	1087	1	0.00
17/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1169	1	1169	1	0.00
17/07/2015	R213 On 05-November-15			Bond Future	8.59	87.9859	8.5855	87.9859	0.00
17/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	414	0	414	0	0.00
17/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	437	0	437	0	0.00
17/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	425	0	425	0	0.00
17/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7211	7	7211	7	0.00
17/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7065	7	7065	7	0.00
17/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7138	7	7138	7	0.00
17/07/2015	R213 On 04-February-16			Bond Future	8.64	89.4717	8.6376	89.4717	0.00
17/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3795	4	3795	4	0.00
17/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3835	4	3835	4	0.00
17/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3754	4	3754	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	2955	3	2955	3	0.00
17/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	2921	3	2921	3	0.00
17/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	2989	3	2989	3	0.00
17/07/2015	R214 On 06-August-15			Bond Future	8.68	80.5405	8.6833	80.5405	21,939.00
17/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	1378	1	1378	1	0.00
17/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	1425	1	1425	1	0.00
17/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1473	1	1473	1	0.00
17/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	907	1	907	1	0.00
17/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	872	1	872	1	0.00
17/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	838	1	838	1	0.00
17/07/2015	R214 On 05-November-15			Bond Future	8.74	78.5089	8.7368	78.5089	487.00
17/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	627	1	627	1	0.00
17/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	611	1	611	1	0.00
17/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	596	1	596	1	0.00
17/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7178	7	7178	7	0.00
17/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7099	7	7099	7	0.00
17/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7021	7	7021	7	0.00
17/07/2015	R214 On 04-February-16			Bond Future	8.78	79.8345	8.7831	79.8345	4,320.00
17/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1245	1	1245	1	0.00
17/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1266	1	1266	1	0.00
17/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1225	1	1225	1	0.00
17/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8028	8	8028	8	0.00
17/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8100	8	8100	8	0.00
17/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8173	8	8173	8	0.00
17/07/2015	R248 On 06-August-15			Bond Future	8.75	103.7600	8.7537	103.7600	44,993.00
17/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	67	0	67	0	0.00
17/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	40	0	40	0	0.00
17/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	147	0	147	0	0.00
17/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R248 On 05-November-15			Bond Future	8.81	100.9523	8.8088	100.9523	0.00
17/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R248 On 05-November-15	8.01	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
17/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	9384	9	9384	9	0.00
17/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	9260	9	9260	9	0.00
17/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	9137	9	9137	9	0.00
17/07/2015	R248 On 04-February-16			Bond Future	8.86	102.6569	8.8570	102.6569	0.00
17/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	1377	1	1377	1	0.00
17/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	1582	1	1582	1	0.00
17/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	1480	1	1480	1	0.00
17/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
17/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00