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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
30/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	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
30/07/2015	2025 On 06-August-15			Bond Future	123.13	123.1364	123.1307	123.1364	38.00
30/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	2141	2	2141	2	0.00
30/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	2131	2	2131	2	0.00
30/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	2121	2	2121	2	0.00
30/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2025 On 05-November-15			Bond Future	125.12	125.1309	125.1240	125.1309	0.00
30/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	2114	2	2114	2	0.00
30/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	2134	2	2134	2	0.00
30/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	2124	2	2124	2	0.00
30/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2025 On 04-February-16			Bond Future	127.25	127.2576	127.2485	127.2576	0.00
30/07/2015	2025 On 04-February-16	125.99	Call	Bond Future	1258	1	1258	1	0.00
30/07/2015	2025 On 04-February-16	126.01	Call	Bond Future	1238	1	1238	1	0.00
30/07/2015	2025 On 04-February-16	126.00	Call	Bond Future	1248	1	1248	1	0.00
30/07/2015	2025 On 04-February-16	125.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2025 On 04-February-16	126.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2025 On 04-February-16	126.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2030 On 06-August-15			Bond Future	8.63	95.4917	8.6256	95.4917	8,039.00
30/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7268	7	7268	7	0.00
30/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7180	7	7180	7	0.00
30/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7355	7	7355	7	0.00
30/07/2015	2030 On 05-November-15			Bond Future	8.68	97.0305	8.6837	97.0305	2,183.00
30/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1442	1	1442	1	0.00
30/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1363	1	1363	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
30/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1521	1	1521	1	0.00
30/07/2015	2030 On 04-February-16			Bond Future	8.73	94.6953	8.7346	94.6953	400.00
30/07/2015	2030 On 04-February-16	8.76	Call	Bond Future	194	1	194	1	0.00
30/07/2015	2030 On 04-February-16	8.75	Call	Bond Future	118	0	118	0	0.00
30/07/2015	2030 On 04-February-16	8.74	Call	Bond Future	41	0	41	0	0.00
30/07/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2032 On 06-August-15			Bond Future	8.71	99.4133	8.7108	99.4133	2,942.00
30/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1804	1	1804	1	0.00
30/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1718	1	1718	1	0.00
30/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1891	1	1891	1	0.00
30/07/2015	2032 On 05-November-15			Bond Future	8.77	96.8602	8.7698	96.8602	1,471.00
30/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6737	6	6737	6	0.00
30/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6829	6	6829	6	0.00
30/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6645	6	6645	6	0.00
30/07/2015	2032 On 04-February-16			Bond Future	8.82	98.5296	8.8207	98.5296	0.00
30/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	1083	1	1083	1	0.00
30/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	1000	1	1000	1	0.00
30/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	916	0	916	0	0.00
30/07/2015	2032 On 05-May-16			Bond Future	8.86	96.1427	8.8649	96.1427	0.00
30/07/2015	2032 On 05-May-16	9.00	Call	Bond Future	1088	2	1088	2	0.00
30/07/2015	2032 On 05-May-16	8.99	Call	Bond Future	1008	1	1008	1	0.00
30/07/2015	2032 On 05-May-16	9.01	Call	Bond Future	1168	2	1168	2	0.00
30/07/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2037 On 06-August-15			Bond Future	8.84	97.4383	8.8403	97.4383	12,954.00
30/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	846	0	846	0	0.00
30/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	752	0	752	0	0.00
30/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	940	1	940	1	0.00
30/07/2015	2037 On 05-November-15			Bond Future	8.90	99.0085	8.8957	99.0085	34,288.00
30/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8817	8	8817	8	0.00
30/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8922	8	8922	8	0.00
30/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8711	8	8711	8	0.00
30/07/2015	2037 On 04-February-16			Bond Future	8.94	96.4569	8.9449	96.4569	370.00
30/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1797	1	1797	1	0.00
30/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1891	1	1891	1	0.00
30/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1704	1	1704	1	0.00
30/07/2015	2037 On 05-May-16			Bond Future	8.99	98.1909	8.9891	98.1909	0.00
30/07/2015	2037 On 05-May-16	8.99	Call	Bond Future	8	0	8	0	0.00
30/07/2015	2037 On 05-May-16	9.01	Call	Bond Future	188	1	188	1	0.00
30/07/2015	2037 On 05-May-16	9.00	Call	Bond Future	98	1	98	1	0.00
30/07/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2038 On 06-August-15			Bond Future	126.52	126.4133	126.5212	126.4133	2,640.00
30/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00

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30/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	1489	2	1489	2	0.00
30/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	1479	2	1479	2	0.00
30/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	1469	2	1469	2	0.00
30/07/2015	2038 On 05-November-15			Bond Future	128.57	128.4610	128.5693	128.4610	2,381.00
30/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	5431	6	5431	6	0.00
30/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	5441	6	5441	6	0.00
30/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	5421	6	5421	6	0.00
30/07/2015	2038 On 04-February-16			Bond Future	130.75	130.6403	130.7485	130.6403	0.00
30/07/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2038 On 04-February-16	131.01	Put	Bond Future	261	0	261	0	0.00
30/07/2015	2038 On 04-February-16	131.00	Put	Bond Future	251	0	251	0	0.00
30/07/2015	2038 On 04-February-16	130.99	Put	Bond Future	241	0	241	0	0.00
30/07/2015	2044 On 06-August-15			Bond Future	8.88	99.4459	8.8800	99.4459	11,181.00
30/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	1445	1	1445	1	0.00
30/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1341	1	1341	1	0.00
30/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	1237	1	1237	1	0.00
30/07/2015	2044 On 05-November-15			Bond Future	8.93	101.0485	8.9325	101.0485	3,923.00
30/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	7313	7	7313	7	0.00
30/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	7199	7	7199	7	0.00
30/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	7427	7	7427	7	0.00
30/07/2015	2044 On 04-February-16			Bond Future	8.98	98.4068	8.9790	98.4068	0.00
30/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	309	1	309	1	0.00
30/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	110	1	110	1	0.00

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30/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	210	1	210	1	0.00
30/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2044 On 05-May-16			Bond Future	9.02	100.1759	9.0207	100.1759	0.00
30/07/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2044 On 05-May-16	9.01	Put	Bond Future	106	0	106	0	0.00
30/07/2015	2044 On 05-May-16	8.99	Put	Bond Future	305	0	305	0	0.00
30/07/2015	2044 On 05-May-16	9.00	Put	Bond Future	205	0	205	0	0.00
30/07/2015	2046 On 06-August-15			Bond Future	125.21	124.9398	125.2076	124.9398	5,722.00
30/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	3782	4	3782	4	0.00
30/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	3792	4	3792	4	0.00
30/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	3802	4	3802	4	0.00
30/07/2015	2046 On 05-November-15			Bond Future	125.83	125.5571	125.8283	125.5571	0.00
30/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	7172	7	7172	7	0.00
30/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	7162	7	7162	7	0.00
30/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	7182	7	7182	7	0.00
30/07/2015	2046 On 04-February-16			Bond Future	128.00	127.7304	128.0042	127.7304	0.00
30/07/2015	2046 On 04-February-16	127.99	Call	Bond Future	14	0	14	0	0.00
30/07/2015	2046 On 04-February-16	128.00	Call	Bond Future	4	0	4	0	0.00
30/07/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2046 On 04-February-16	128.01	Put	Bond Future	6	0	6	0	0.00
30/07/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2050 On 06-August-15			Bond Future	135.09	135.0972	135.0926	135.0972	2,588.00
30/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00

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30/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	1897	2	1897	2	0.00
30/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	1907	2	1907	2	0.00
30/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	1917	2	1917	2	0.00
30/07/2015	2050 On 05-November-15			Bond Future	137.28	137.2857	137.2794	137.2857	1,233.00
30/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	7731	8	7731	8	0.00
30/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	7721	8	7721	8	0.00
30/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	7711	8	7711	8	0.00
30/07/2015	2050 On 04-February-16			Bond Future	138.14	138.1445	138.1362	138.1445	0.00
30/07/2015	2050 On 04-February-16	138.00	Call	Bond Future	136	0	136	0	0.00
30/07/2015	2050 On 04-February-16	138.01	Call	Bond Future	126	0	126	0	0.00
30/07/2015	2050 On 04-February-16	137.99	Call	Bond Future	146	0	146	0	0.00
30/07/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	AL37 On 06-August-15			Index Future	458.13	458.9680	458.1270	458.9680	26.00
30/07/2015	AL37 On 05-November-15			Index Future	465.59	466.4440	465.5860	466.4440	3.00
30/07/2015	AL37 On 04-February-16			Index Future	473.60	474.4790	473.5990	474.4790	0.00
30/07/2015	AL7T On 06-August-15			Index Future	541.05	542.7830	541.0460	542.7830	0.00
30/07/2015	AL7T On 05-November-15			Index Future	549.86	551.6250	549.8550	551.6250	1.00
30/07/2015	AL7T On 04-February-16			Index Future	559.32	561.1270	559.3170	561.1270	0.00
30/07/2015	ALBI On 06-August-15			Index Future	494.65	496.2510	494.6470	496.2510	375.00
30/07/2015	ALBI On 05-November-15			Index Future	502.70	504.3350	502.7010	504.3350	236.00
30/07/2015	ALBI On 04-February-16			Index Future	511.35	513.0230	511.3520	513.0230	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
30/07/2015	ALBI On 05-May-16			Index Future	520.53	522.2340	520.5270	522.2340	0.00
30/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	CS23 On 25-January-23			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
30/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2015	EL28 On 06-August-15			Bond Future	126.77	126.7727	126.7688	126.7727	0.00
30/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1759	2	1759	2	0.00
30/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1769	2	1769	2	0.00
30/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1779	2	1779	2	0.00
30/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	EL28 On 05-November-15			Bond Future	127.27	127.2783	127.2731	127.2783	0.00
30/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	283	0	283	0	0.00
30/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	263	0	263	0	0.00
30/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	273	0	273	0	0.00
30/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	EL28 On 04-February-16			Bond Future	129.47	129.4815	129.4742	129.4815	0.00
30/07/2015	EL28 On 04-February-16	128.99	Call	Bond Future	484	0	484	0	0.00
30/07/2015	EL28 On 04-February-16	129.00	Call	Bond Future	474	0	474	0	0.00
30/07/2015	EL28 On 04-February-16	129.01	Call	Bond Future	464	0	464	0	0.00
30/07/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	ES33 On 06-August-15			Bond Future	9.72	84.6028	9.7231	84.6028	6,396.00
30/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
30/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
30/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
30/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	969	1	969	1	0.00
30/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	822	1	822	1	0.00
30/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	896	1	896	1	0.00
30/07/2015	ES33 On 05-November-15			Bond Future	9.81	82.1787	9.8095	82.1787	0.00
30/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6080	6	6080	6	0.00
30/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6001	6	6001	6	0.00
30/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6159	6	6159	6	0.00
30/07/2015	ES33 On 04-February-16			Bond Future	9.89	83.5950	9.8910	83.5950	0.00
30/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	689	1	689	1	0.00
30/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	827	1	827	1	0.00
30/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	758	1	758	1	0.00
30/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	ES33 On 05-May-16			Bond Future	9.96	81.3061	9.9645	81.3061	0.00
30/07/2015	ES33 On 05-May-16	9.99	Call	Bond Future	176	1	176	1	0.00
30/07/2015	ES33 On 05-May-16	10.01	Call	Bond Future	314	1	314	1	0.00
30/07/2015	ES33 On 05-May-16	10.00	Call	Bond Future	245	1	245	1	0.00
30/07/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	GOVI On 06-August-15			GOVI	490.92	492.3930	490.9230	492.3930	352.00
30/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
30/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
30/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
30/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	90770	8	90770	8	0.00
30/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	90870	8	90870	8	0.00
30/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	90670	8	90670	8	0.00
30/07/2015	GOVI On 05-November-15			GOVI	498.92	500.4140	498.9160	500.4140	150.00
30/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
30/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
30/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
30/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	310840	30	310840	30	0.00
30/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	310740	30	310740	30	0.00
30/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	310940	30	310940	30	0.00
30/07/2015	GOVI On 04-February-16			GOVI	507.50	509.0340	507.5010	509.0340	0.00
30/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
30/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	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
30/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
30/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	44890	3	44890	3	0.00
30/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	45090	3	45090	3	0.00
30/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	44990	3	44990	3	0.00
30/07/2015	GOVI On 05-May-16			GOVI	516.61	518.1730	516.6080	518.1730	0.00
30/07/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
30/07/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
30/07/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
30/07/2015	GOVI On 05-May-16	517.99	Put	GOVI	13820	0	13820	0	0.00
30/07/2015	GOVI On 05-May-16	518.00	Put	GOVI	13920	0	13920	0	0.00
30/07/2015	GOVI On 05-May-16	518.01	Put	GOVI	14020	0	14020	0	0.00
30/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/07/2015	IGOV On 06-August-15			Index Future	231.34	231.2730	231.3410	231.2730	533.00
30/07/2015	IGOV On 05-November-15			Index Future	235.13	235.0600	235.1270	235.0600	606.00
30/07/2015	IGOV On 04-February-16			Index Future	239.19	239.1280	239.1920	239.1280	0.00
30/07/2015	IGOV On 05-May-16			Index Future	243.50	243.4390	243.5030	243.4390	0.00
30/07/2015	ILBI On 06-August-15			Index Future	627.14	626.9960	627.1370	626.9960	159.00
30/07/2015	ILBI On 05-November-15			Index Future	637.50	637.3580	637.4980	637.3580	0.00
30/07/2015	ILBI On 04-February-16			Index Future	648.46	648.3200	648.4610	648.3200	0.00
30/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
30/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
30/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
30/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	0.00
30/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
30/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
30/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	2,000.00
30/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
30/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
30/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
30/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	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
30/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
30/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.65	92.3500	7.6500	92.3500	0.00
30/07/2015	R023 On 06-August-15			Bond Future	8.11	101.7274	8.1116	101.7274	18,496.00
30/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	849	1	849	1	0.00
30/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5094	5	5094	5	0.00
30/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	891	1	891	1	0.00
30/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	934	1	934	1	0.00
30/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	147	0	147	0	0.00
30/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	122	0	122	0	0.00
30/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	134	0	134	0	0.00
30/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
30/07/2015	R023 On 05-November-15			Bond Future	8.18	99.4426	8.1812	99.4426	9,648.00
30/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1057	1	1057	1	0.00
30/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1101	1	1101	1	0.00
30/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1079	1	1079	1	0.00
30/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	2052	2	2052	2	0.00
30/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	2020	2	2020	2	0.00
30/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	2085	2	2085	2	0.00
30/07/2015	R023 On 04-February-16			Bond Future	8.24	101.1561	8.2413	101.1561	1,050.00
30/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1513	2	1513	2	0.00
30/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1469	2	1469	2	0.00
30/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1491	2	1491	2	0.00
30/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2782	3	2782	3	0.00
30/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2751	3	2751	3	0.00
30/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2721	3	2721	3	0.00
30/07/2015	R023 On 05-May-16			Bond Future	8.28	99.0441	8.2838	99.0441	0.00
30/07/2015	R023 On 05-May-16	8.26	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R023 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R023 On 05-May-16	8.24	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R023 On 05-May-16	8.25	Put	Bond Future	171	0	171	0	0.00
30/07/2015	R023 On 05-May-16	8.26	Put	Bond Future	120	0	120	0	0.00
30/07/2015	R023 On 05-May-16	8.24	Put	Bond Future	221	0	221	0	0.00
30/07/2015	R186 On 06-August-15			Bond Future	8.24	118.3719	8.2357	118.3719	35,049.00
30/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2175	3	2175	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
30/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	0	0	0	0	75.00
30/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	11	0	11	0	20.00
30/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	77	0	77	0	0.00
30/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	86	0	86	0	0.00
30/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	2	0	2	0	0.00
30/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1184	2	1184	2	20.00
30/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	68	0	68	0	0.00
30/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	1822	2	1822	2	0.00
30/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	131	0	131	0	75.00
30/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2542	3	2542	3	0.00
30/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5211	6	5211	6	0.00
30/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	1892	2	1892	2	0.00
30/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3528	4	3528	4	0.00
30/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	3190	3	3190	3	0.00
30/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1932	2	1932	2	0.00
30/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	264	0	264	0	0.00
30/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	4026	4	4026	4	0.00
30/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	105	0	105	0	4,229.00
30/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2080	2	2080	2	0.00
30/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1648	1	1648	1	0.00
30/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4876	4	4876	4	0.00
30/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	63	0	63	0	5,229.00
30/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	7	0	7	0	20.00
30/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	95	0	95	0	75.00
30/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	2006	2	2006	2	0.00
30/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	0	0	0	0	5,350.00
30/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	35	0	35	0	7,229.00
30/07/2015	R186 On 05-November-15			Bond Future	8.29	120.2795	8.2941	120.2795	17,244.00
30/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2108	2	2108	2	0.00
30/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	2989	3	2989	3	0.00
30/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2033	2	2033	2	0.00
30/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5088	5	5088	5	0.00
30/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	5983	6	5983	6	0.00
30/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2548	3	2548	3	843.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	956	1	956	1	674.00
30/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	692	1	692	1	169.00
30/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2147	2	2147	2	0.00
30/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	729	1	729	1	1,200.00
30/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2185	2	2185	2	0.00
30/07/2015	R186 On 05-November-15	8.50	Call	Bond Future	3223	3	3223	3	0.00
30/07/2015	R186 On 05-November-15	8.55	Call	Bond Future	3466	4	3466	4	0.00
30/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2623	2	2623	2	1,090.00
30/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4469	4	4469	4	0.00
30/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5285	5	5285	5	0.00
30/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1762	2	1762	2	6,248.00
30/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2539	2	2539	2	0.00
30/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2107	2	2107	2	9,370.00
30/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2456	2	2456	2	0.00
30/07/2015	R186 On 05-November-15	8.50	Put	Bond Future	1606	1	1606	1	4,666.00
30/07/2015	R186 On 05-November-15	8.55	Put	Bond Future	1461	1	1461	1	4,667.00
30/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	793	1	793	1	843.00
30/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	5154	5	5154	5	0.00
30/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2497	2	2497	2	8,690.00
30/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	567	1	567	1	2,600.00
30/07/2015	R186 On 04-February-16			Bond Future	8.34	117.0528	8.3421	117.0528	6,262.00
30/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	778	1	778	1	0.00
30/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	762	1	762	1	0.00
30/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	747	1	747	1	0.00
30/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7567	7	7567	7	0.00
30/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7499	7	7499	7	0.00
30/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7635	7	7635	7	0.00
30/07/2015	R186 On 05-May-16			Bond Future	8.38	119.1565	8.3814	119.1565	0.00
30/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3657	4	3657	4	0.00
30/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3694	4	3694	4	0.00
30/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3619	4	3619	4	0.00
30/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1363	1	1363	1	0.00
30/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	4011	4	4011	4	0.00
30/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3934	4	3934	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
30/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7859	8	7859	8	0.00
30/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3972	4	3972	4	0.00
30/07/2015	R186 On 04-August-16			Bond Future	8.42	116.0149	8.4232	116.0149	9.00
30/07/2015	R186 On 04-August-16	8.49	Call	Bond Future	497	1	497	1	0.00
30/07/2015	R186 On 04-August-16	8.51	Call	Bond Future	646	1	646	1	0.00
30/07/2015	R186 On 04-August-16	8.50	Call	Bond Future	571	1	571	1	0.00
30/07/2015	R186 On 04-August-16	8.49	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R186 On 04-August-16	8.50	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R186 On 04-August-16	8.51	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R197 On 06-August-15			Bond Future	293.49	293.7085	293.4915	293.7085	929.00
30/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	5482	6	5482	6	0.00
30/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	5492	6	5492	6	0.00
30/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	5502	6	5502	6	0.00
30/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R197 On 05-November-15			Bond Future	298.24	298.4659	298.2426	298.4659	0.00
30/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	3253	3	3253	3	0.00
30/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	3233	3	3233	3	0.00
30/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	3243	3	3243	3	0.00
30/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R197 On 04-February-16			Bond Future	297.10	297.3335	297.1016	297.3335	0.00
30/07/2015	R197 On 04-February-16	296.99	Call	Bond Future	112	0	112	0	0.00
30/07/2015	R197 On 04-February-16	297.01	Call	Bond Future	92	0	92	0	0.00
30/07/2015	R197 On 04-February-16	297.00	Call	Bond Future	102	0	102	0	0.00
30/07/2015	R197 On 04-February-16	297.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R197 On 04-February-16	297.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R197 On 04-February-16	296.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R202 On 06-August-15			Bond Future	237.75	237.5874	237.7460	237.5874	50,956.00
30/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	2244	2	2244	2	0.00
30/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	2254	2	2254	2	0.00
30/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	2264	2	2264	2	0.00
30/07/2015	R202 On 05-November-15			Bond Future	241.59	241.4357	241.5947	241.4357	1,661.00
30/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	4395	5	4395	5	0.00
30/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	4415	5	4415	5	0.00
30/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	4405	5	4405	5	0.00
30/07/2015	R202 On 04-February-16			Bond Future	242.43	242.2690	242.4270	242.2690	0.00
30/07/2015	R202 On 04-February-16	239.99	Call	Bond Future	2437	2	2437	2	0.00
30/07/2015	R202 On 04-February-16	240.00	Call	Bond Future	2427	2	2427	2	0.00
30/07/2015	R202 On 04-February-16	240.01	Call	Bond Future	2417	2	2417	2	0.00
30/07/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R203 On 06-August-15			Bond Future	7.23	105.3874	7.2343	105.3874	16,356.00
30/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1164	1	1164	1	0.00
30/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	943	1	943	1	0.00
30/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	924	1	924	1	0.00
30/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	963	1	963	1	0.00
30/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
30/07/2015	R203 On 05-November-15			Bond Future	7.33	102.9194	7.3266	102.9194	5,144.00
30/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	5	0	5	0	0.00
30/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	5	0	5	0	0.00
30/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	5	0	5	0	0.00
30/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2317	2	2317	2	0.00
30/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2335	2	2335	2	0.00
30/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2300	2	2300	2	0.00
30/07/2015	R203 On 04-February-16			Bond Future	7.39	104.6930	7.3911	104.6930	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
30/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	369	0	369	0	0.00
30/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	355	0	355	0	0.00
30/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	362	0	362	0	0.00
30/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	581	1	581	1	0.00
30/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	565	1	565	1	0.00
30/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	573	1	573	1	0.00
30/07/2015	R203 On 05-May-16			Bond Future	7.41	102.4040	7.4094	102.4040	0.00
30/07/2015	R203 On 05-May-16	7.24	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R203 On 05-May-16	7.26	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R203 On 05-May-16	7.25	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R203 On 05-May-16	7.26	Put	Bond Future	190	0	190	0	0.00
30/07/2015	R203 On 05-May-16	7.24	Put	Bond Future	216	0	216	0	0.00
30/07/2015	R203 On 05-May-16	7.25	Put	Bond Future	203	0	203	0	0.00
30/07/2015	R204 On 06-August-15			Bond Future	7.55	102.5694	7.5536	102.5694	9,402.00
30/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2482	3	2482	3	0.00
30/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	584	1	584	1	0.00
30/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	635	1	635	1	0.00
30/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	609	1	609	1	0.00
30/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
30/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	33	0	33	0	0.00
30/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	37	0	37	0	0.00
30/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	30	0	30	0	0.00
30/07/2015	R204 On 05-November-15			Bond Future	7.64	104.2223	7.6391	104.2223	9,103.00
30/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	9	0	9	0	0.00
30/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	9	0	9	0	0.00
30/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	8	0	8	0	0.00
30/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3880	4	3880	4	0.00
30/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3908	4	3908	4	0.00
30/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3937	4	3937	4	0.00
30/07/2015	R204 On 04-February-16			Bond Future	7.70	101.9806	7.7032	101.9806	0.00
30/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	641	1	641	1	0.00
30/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	630	1	630	1	0.00
30/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	619	1	619	1	0.00
30/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1148	1	1148	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
30/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1133	1	1133	1	0.00
30/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1163	1	1163	1	0.00
30/07/2015	R204 On 05-May-16			Bond Future	7.75	103.8132	7.7473	103.8132	0.00
30/07/2015	R204 On 05-May-16	7.76	Call	Bond Future	30	0	30	0	0.00
30/07/2015	R204 On 05-May-16	7.75	Call	Bond Future	6	0	6	0	0.00
30/07/2015	R204 On 05-May-16	7.74	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R204 On 05-May-16	7.75	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R204 On 05-May-16	7.74	Put	Bond Future	17	0	17	0	0.00
30/07/2015	R204 On 05-May-16	7.76	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R207 On 06-August-15			Bond Future	7.77	98.8155	7.7677	98.8155	10,419.00
30/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	213	0	213	0	0.00
30/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	247	0	247	0	0.00
30/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	230	0	230	0	0.00
30/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	10	0	10	0	70.00
30/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	314	0	314	0	0.00
30/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1139	1	1139	1	0.00
30/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	275	0	275	0	0.00
30/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	294	0	294	0	0.00
30/07/2015	R207 On 05-November-15			Bond Future	7.84	100.4079	7.8446	100.4079	33,427.00
30/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	765	1	765	1	0.00
30/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	797	1	797	1	0.00
30/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	781	1	781	1	0.00
30/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	446	1	446	1	19.00
30/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	373	0	373	0	53.00
30/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1128	1	1128	1	0.00
30/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1109	1	1109	1	0.00
30/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1648	2	1648	2	0.00
30/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1090	1	1090	1	0.00
30/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1822	2	1822	2	0.00
30/07/2015	R207 On 04-February-16			Bond Future	7.91	98.4958	7.9067	98.4958	0.00
30/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	387	0	387	0	43.00
30/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	598	1	598	1	0.00
30/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	620	1	620	1	0.00
30/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	609	1	609	1	19.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1954	2	1954	2	0.00
30/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1932	2	1932	2	0.00
30/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1976	2	1976	2	0.00
30/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2503	2	2503	2	0.00
30/07/2015	R207 On 05-May-16			Bond Future	7.96	100.2659	7.9579	100.2659	0.00
30/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1315	1	1315	1	0.00
30/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1286	1	1286	1	0.00
30/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	905	1	905	1	43.00
30/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1301	1	1301	1	0.00
30/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1635	2	1635	2	0.00
30/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1619	2	1619	2	0.00
30/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2147	2	2147	2	0.00
30/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1652	2	1652	2	0.00
30/07/2015	R207 On 04-August-16			Bond Future	8.02	98.4398	8.0161	98.4398	0.00
30/07/2015	R207 On 04-August-16	7.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R207 On 04-August-16	8.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R207 On 04-August-16	8.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R207 On 04-August-16	7.99	Put	Bond Future	76	0	76	0	0.00
30/07/2015	R207 On 04-August-16	8.00	Put	Bond Future	47	0	47	0	0.00
30/07/2015	R207 On 04-August-16	8.01	Put	Bond Future	18	0	18	0	0.00
30/07/2015	R208 On 06-August-15			Bond Future	7.90	97.5362	7.8972	97.5362	27,538.00
30/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	586	1	586	1	0.00
30/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	617	1	617	1	0.00
30/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4026	4	4026	4	0.00
30/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	556	1	556	1	0.00
30/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	154	0	154	0	0.00
30/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
30/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	129	0	129	0	0.00
30/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	141	0	141	0	0.00
30/07/2015	R208 On 05-November-15			Bond Future	7.97	95.7083	7.9687	95.7083	41,267.00
30/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2520	3	2520	3	0.00
30/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	749	1	749	1	0.00
30/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	733	1	733	1	0.00
30/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	766	1	766	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
30/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	414	0	414	0	2,200.00
30/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1667	2	1667	2	0.00
30/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1642	2	1642	2	0.00
30/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1693	2	1693	2	0.00
30/07/2015	R208 On 04-February-16			Bond Future	8.03	97.3577	8.0258	97.3577	0.00
30/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1030	1	1030	1	0.00
30/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1014	1	1014	1	0.00
30/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1046	1	1046	1	0.00
30/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2169	2	2169	2	0.00
30/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2144	2	2144	2	0.00
30/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2120	2	2120	2	0.00
30/07/2015	R208 On 05-May-16			Bond Future	8.07	95.7054	8.0705	95.7054	0.00
30/07/2015	R208 On 05-May-16	7.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R208 On 05-May-16	8.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R208 On 05-May-16	8.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R208 On 05-May-16	8.00	Put	Bond Future	272	0	272	0	0.00
30/07/2015	R208 On 05-May-16	8.01	Put	Bond Future	233	0	233	0	0.00
30/07/2015	R208 On 05-May-16	7.99	Put	Bond Future	310	0	310	0	0.00
30/07/2015	R209 On 06-August-15			Bond Future	8.77	78.7733	8.7701	78.7733	25,074.00
30/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8004	8	8004	8	0.00
30/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	1785	2	1785	2	0.00
30/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	2938	3	2938	3	0.00
30/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	1849	2	1849	2	0.00
30/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	421	1	421	1	640.00
30/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	1914	2	1914	2	0.00
30/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
30/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	107	0	107	0	0.00
30/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	20	0	20	0	0.00
30/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	98	0	98	0	0.00
30/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	887	1	887	1	0.00
30/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	118	0	118	0	0.00
30/07/2015	R209 On 05-November-15			Bond Future	8.82	76.8948	8.8226	76.8948	16,391.00
30/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4262	5	4262	5	0.00
30/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	370	0	370	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
30/07/2015	R209 On 05-November-15	8.50	Call	Bond Future	1307	1	1307	1	900.00
30/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	3819	4	3819	4	0.00
30/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	392	0	392	0	0.00
30/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	381	0	381	0	0.00
30/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7070	7	7070	7	0.00
30/07/2015	R209 On 05-November-15	8.50	Put	Bond Future	3830	4	3830	4	0.00
30/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1105	1	1105	1	900.00
30/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7147	7	7147	7	0.00
30/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1311	1	1311	1	640.00
30/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6995	7	6995	7	0.00
30/07/2015	R209 On 04-February-16			Bond Future	8.87	78.2201	8.8679	78.2201	904.00
30/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2858	3	2858	3	0.00
30/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	2893	3	2893	3	0.00
30/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	2929	3	2929	3	0.00
30/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3792	4	3792	4	0.00
30/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3750	4	3750	4	0.00
30/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3834	4	3834	4	0.00
30/07/2015	R209 On 05-May-16			Bond Future	8.91	76.4761	8.9071	76.4761	0.00
30/07/2015	R209 On 05-May-16	9.00	Call	Bond Future	691	1	691	1	0.00
30/07/2015	R209 On 05-May-16	9.01	Call	Bond Future	765	1	765	1	0.00
30/07/2015	R209 On 05-May-16	8.99	Call	Bond Future	617	1	617	1	0.00
30/07/2015	R209 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R209 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R209 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R210 On 06-August-15			Bond Future	181.67	181.6787	181.6708	181.6787	1,491.00
30/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	2681	3	2681	3	0.00
30/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	2661	3	2661	3	0.00
30/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	2671	3	2671	3	0.00
30/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R210 On 05-November-15			Bond Future	182.48	182.4896	182.4799	182.4896	331.00
30/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	480	0	480	0	0.00
30/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	470	0	470	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
30/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	490	0	490	0	0.00
30/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R210 On 04-February-16			Bond Future	185.64	185.6484	185.6355	185.6484	0.00
30/07/2015	R210 On 04-February-16	184.99	Call	Bond Future	646	1	646	1	0.00
30/07/2015	R210 On 04-February-16	185.00	Call	Bond Future	636	1	636	1	0.00
30/07/2015	R210 On 04-February-16	185.01	Call	Bond Future	626	1	626	1	0.00
30/07/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R211 On 06-August-15			Bond Future	134.39	134.4009	134.3921	134.4009	1,120.00
30/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	608	1	608	1	0.00
30/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	598	1	598	1	0.00
30/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	618	1	618	1	0.00
30/07/2015	R211 On 05-November-15			Bond Future	136.57	136.5778	136.5676	136.5778	0.00
30/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1578	2	1578	2	0.00
30/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1568	2	1568	2	0.00
30/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1558	2	1558	2	0.00
30/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R211 On 04-February-16			Bond Future	138.87	138.8874	138.8749	138.8874	0.00
30/07/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R211 On 04-February-16	138.99	Put	Bond Future	115	0	115	0	0.00
30/07/2015	R211 On 04-February-16	139.01	Put	Bond Future	135	0	135	0	0.00
30/07/2015	R211 On 04-February-16	139.00	Put	Bond Future	125	0	125	0	0.00
30/07/2015	R212 On 06-August-15			Bond Future	141.41	141.2448	141.4066	141.2448	1,045.00
30/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	417	0	417	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
30/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	407	0	407	0	0.00
30/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	397	0	397	0	0.00
30/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R212 On 05-November-15			Bond Future	143.70	143.5326	143.6958	143.5326	0.00
30/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	2304	2	2304	2	0.00
30/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	2314	2	2314	2	0.00
30/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	2294	2	2294	2	0.00
30/07/2015	R212 On 04-February-16			Bond Future	146.12	145.9573	146.1209	145.9573	0.00
30/07/2015	R212 On 04-February-16	146.00	Call	Bond Future	121	0	121	0	0.00
30/07/2015	R212 On 04-February-16	146.01	Call	Bond Future	111	0	111	0	0.00
30/07/2015	R212 On 04-February-16	145.99	Call	Bond Future	131	0	131	0	0.00
30/07/2015	R212 On 04-February-16	146.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R212 On 04-February-16	146.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R212 On 04-February-16	145.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R213 On 06-August-15			Bond Future	8.65	89.5034	8.6505	89.5034	16,379.00
30/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	177	0	177	0	0.00
30/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	212	0	212	0	0.00
30/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	194	0	194	0	0.00
30/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1350	1	1350	1	0.00
30/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1411	1	1411	1	0.00
30/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1291	1	1291	1	0.00
30/07/2015	R213 On 05-November-15			Bond Future	8.71	87.4013	8.7089	87.4013	1,478.00
30/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	235	0	235	0	0.00
30/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	250	0	250	0	0.00
30/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	243	0	243	0	0.00
30/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7966	8	7966	8	0.00
30/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7812	8	7812	8	0.00
30/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7889	8	7889	8	0.00
30/07/2015	R213 On 04-February-16			Bond Future	8.76	88.9073	8.7610	88.9073	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
30/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3188	3	3188	3	0.00
30/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3225	3	3225	3	0.00
30/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3151	3	3151	3	0.00
30/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3270	3	3270	3	0.00
30/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3233	3	3233	3	0.00
30/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3307	3	3307	3	0.00
30/07/2015	R213 On 05-May-16			Bond Future	8.80	86.9556	8.8013	86.9556	0.00
30/07/2015	R213 On 05-May-16	8.74	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R213 On 05-May-16	8.75	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R213 On 05-May-16	8.76	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R213 On 05-May-16	8.75	Put	Bond Future	377	0	377	0	0.00
30/07/2015	R213 On 05-May-16	8.74	Put	Bond Future	451	0	451	0	0.00
30/07/2015	R213 On 05-May-16	8.76	Put	Bond Future	304	0	304	0	0.00
30/07/2015	R214 On 06-August-15			Bond Future	8.80	80.0325	8.8049	80.0325	19,308.00
30/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	430	1	430	1	0.00
30/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	461	1	461	1	0.00
30/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	494	1	494	1	0.00
30/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	962	1	962	1	0.00
30/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	912	1	912	1	0.00
30/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	862	1	862	1	0.00
30/07/2015	R214 On 05-November-15			Bond Future	8.86	78.0310	8.8568	78.0310	5,714.00
30/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	380	0	380	0	0.00
30/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	369	0	369	0	0.00
30/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	359	0	359	0	0.00
30/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7921	8	7921	8	0.00
30/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7837	7	7837	7	0.00
30/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7755	7	7755	7	0.00
30/07/2015	R214 On 04-February-16			Bond Future	8.90	79.3754	8.9033	79.3754	4,620.00
30/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	936	1	936	1	0.00
30/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	953	1	953	1	0.00
30/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	919	1	919	1	0.00
30/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8687	8	8687	8	0.00
30/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8762	8	8762	8	0.00
30/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8840	9	8840	9	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
30/07/2015	R214 On 05-May-16			Bond Future	8.94	77.5061	8.9396	77.5061	0.00
30/07/2015	R214 On 05-May-16	8.99	Call	Bond Future	399	1	399	1	0.00
30/07/2015	R214 On 05-May-16	9.01	Call	Bond Future	556	1	556	1	0.00
30/07/2015	R214 On 05-May-16	9.00	Call	Bond Future	477	1	477	1	0.00
30/07/2015	R214 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R214 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R214 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 06-August-15			Bond Future	8.88	103.0570	8.8750	103.0570	24,862.00
30/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	1218	1	1218	1	0.00
30/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1433	1	1433	1	0.00
30/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	1326	1	1326	1	0.00
30/07/2015	R248 On 05-November-15			Bond Future	8.93	100.2874	8.9287	100.2874	16,449.00
30/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10640	10	10640	10	0.00
30/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10516	10	10516	10	0.00
30/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	10393	10	10393	10	0.00
30/07/2015	R248 On 04-February-16			Bond Future	8.98	102.0153	8.9771	102.0153	0.00
30/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	133	1	133	1	0.00
30/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	337	1	337	1	0.00
30/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	235	1	235	1	0.00
30/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 05-May-16			Bond Future	9.02	99.4120	9.0152	99.4120	0.00
30/07/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/07/2015	R248 On 05-May-16	9.00	Put	Bond Future	155	0	155	0	0.00
30/07/2015	R248 On 05-May-16	8.99	Put	Bond Future	257	0	257	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
30/07/2015	R248 On 05-May-16	9.01	Put	Bond Future	53	0	53	0	0.00
