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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
31/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	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
31/07/2015	2025 On 06-August-15			Bond Future	123.12	123.1307	123.1250	123.1307	38.00
31/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	2135	2	2135	2	0.00
31/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	2125	2	2125	2	0.00
31/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	2115	2	2115	2	0.00
31/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2025 On 05-November-15			Bond Future	125.12	125.1240	125.1160	125.1240	0.00
31/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	2106	2	2106	2	0.00
31/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	2126	2	2126	2	0.00
31/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	2116	2	2116	2	0.00
31/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2025 On 04-February-16			Bond Future	127.24	127.2485	127.2416	127.2485	0.00
31/07/2015	2025 On 04-February-16	125.99	Call	Bond Future	1252	1	1252	1	0.00
31/07/2015	2025 On 04-February-16	126.01	Call	Bond Future	1232	1	1232	1	0.00
31/07/2015	2025 On 04-February-16	126.00	Call	Bond Future	1242	1	1242	1	0.00
31/07/2015	2025 On 04-February-16	125.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2025 On 04-February-16	126.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2025 On 04-February-16	126.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2030 On 06-August-15			Bond Future	8.64	95.1405	8.6399	95.1405	6,073.00
31/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7381	7	7381	7	0.00
31/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7293	7	7293	7	0.00
31/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7468	7	7468	7	0.00
31/07/2015	2030 On 05-November-15			Bond Future	8.70	96.6730	8.6987	96.6730	1,208.00
31/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1558	1	1558	1	0.00
31/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1479	1	1479	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
31/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1638	2	1638	2	0.00
31/07/2015	2030 On 04-February-16			Bond Future	8.75	94.3300	8.7500	94.3300	400.00
31/07/2015	2030 On 04-February-16	8.76	Call	Bond Future	77	0	77	0	0.00
31/07/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2030 On 04-February-16	8.74	Put	Bond Future	76	0	76	0	0.00
31/07/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2032 On 06-August-15			Bond Future	8.73	98.9945	8.7251	98.9945	1,579.00
31/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1925	2	1925	2	0.00
31/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1839	2	1839	2	0.00
31/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	2012	2	2012	2	0.00
31/07/2015	2032 On 05-November-15			Bond Future	8.78	96.4338	8.7848	96.4338	1,579.00
31/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6862	7	6862	7	0.00
31/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6954	7	6954	7	0.00
31/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6770	7	6770	7	0.00
31/07/2015	2032 On 04-February-16			Bond Future	8.84	98.0941	8.8360	98.0941	0.00
31/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	1209	1	1209	1	0.00
31/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	1125	1	1125	1	0.00
31/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	1042	1	1042	1	0.00
31/07/2015	2032 On 05-May-16			Bond Future	8.88	95.6984	8.8808	95.6984	0.00
31/07/2015	2032 On 05-May-16	9.00	Call	Bond Future	959	1	959	1	0.00
31/07/2015	2032 On 05-May-16	8.99	Call	Bond Future	879	1	879	1	0.00
31/07/2015	2032 On 05-May-16	9.01	Call	Bond Future	1039	1	1039	1	0.00
31/07/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00

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31/07/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 06-August-15			Bond Future	8.85	97.0232	8.8547	97.0232	12,932.00
31/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	979	1	979	1	0.00
31/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	885	1	885	1	0.00
31/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	1074	1	1074	1	0.00
31/07/2015	2037 On 05-November-15			Bond Future	8.91	98.5860	8.9107	98.5860	34,299.00
31/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8954	9	8954	9	0.00
31/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	9059	9	9059	9	0.00
31/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8849	9	8849	9	0.00
31/07/2015	2037 On 04-February-16			Bond Future	8.96	96.0255	8.9602	96.0255	370.00
31/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1936	2	1936	2	0.00
31/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	2030	2	2030	2	0.00
31/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1843	2	1843	2	0.00
31/07/2015	2037 On 05-May-16			Bond Future	9.00	97.7507	9.0050	97.7507	0.00
31/07/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 05-May-16	9.01	Call	Bond Future	45	0	45	0	0.00
31/07/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 05-May-16	9.00	Put	Bond Future	44	0	44	0	0.00
31/07/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2037 On 05-May-16	8.99	Put	Bond Future	134	0	134	0	0.00
31/07/2015	2038 On 06-August-15			Bond Future	127.65	126.5212	127.6478	126.5212	2,640.00
31/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00

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31/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	362	1	362	1	0.00
31/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	352	1	352	1	0.00
31/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	342	1	342	1	0.00
31/07/2015	2038 On 05-November-15			Bond Future	129.71	128.5693	129.7120	128.5693	2,381.00
31/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	4288	5	4288	5	0.00
31/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	4298	5	4298	5	0.00
31/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	4278	5	4278	5	0.00
31/07/2015	2038 On 04-February-16			Bond Future	131.91	130.7485	131.9122	130.7485	0.00
31/07/2015	2038 On 04-February-16	131.00	Call	Bond Future	912	0	912	0	0.00
31/07/2015	2038 On 04-February-16	131.01	Call	Bond Future	902	0	902	0	0.00
31/07/2015	2038 On 04-February-16	130.99	Call	Bond Future	922	0	922	0	0.00
31/07/2015	2038 On 04-February-16	131.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2038 On 04-February-16	131.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2038 On 04-February-16	130.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2044 On 06-August-15			Bond Future	8.89	98.9389	8.8944	98.9389	11,181.00
31/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	1592	1	1592	1	0.00
31/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1487	1	1487	1	0.00
31/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	1383	1	1383	1	0.00
31/07/2015	2044 On 05-November-15			Bond Future	8.95	100.5325	8.9474	100.5325	3,930.00
31/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	7463	7	7463	7	0.00
31/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	7350	7	7350	7	0.00
31/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	7577	7	7577	7	0.00
31/07/2015	2044 On 04-February-16			Bond Future	8.99	97.8803	8.9942	97.8803	0.00
31/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	157	0	157	0	0.00
31/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00

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31/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	57	0	57	0	0.00
31/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	42	0	42	0	0.00
31/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2044 On 05-May-16			Bond Future	9.04	99.6388	9.0366	99.6388	0.00
31/07/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2044 On 05-May-16	9.01	Put	Bond Future	263	0	263	0	0.00
31/07/2015	2044 On 05-May-16	8.99	Put	Bond Future	461	0	461	0	0.00
31/07/2015	2044 On 05-May-16	9.00	Put	Bond Future	362	0	362	0	0.00
31/07/2015	2046 On 06-August-15			Bond Future	126.30	125.2076	126.2992	125.2076	5,722.00
31/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	2691	4	2691	4	0.00
31/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	2701	4	2701	4	0.00
31/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	2711	4	2711	4	0.00
31/07/2015	2046 On 05-November-15			Bond Future	126.94	125.8283	126.9352	125.8283	0.00
31/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	6065	7	6065	7	0.00
31/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	6055	7	6055	7	0.00
31/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	6075	7	6075	7	0.00
31/07/2015	2046 On 04-February-16			Bond Future	129.13	128.0042	129.1317	128.0042	0.00
31/07/2015	2046 On 04-February-16	127.99	Call	Bond Future	1142	0	1142	0	0.00
31/07/2015	2046 On 04-February-16	128.00	Call	Bond Future	1132	0	1132	0	0.00
31/07/2015	2046 On 04-February-16	128.01	Call	Bond Future	1122	0	1122	0	0.00
31/07/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2050 On 06-August-15			Bond Future	135.58	135.0926	135.5803	135.0926	2,588.00
31/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00

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31/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	1410	2	1410	2	0.00
31/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	1420	2	1420	2	0.00
31/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	1430	2	1430	2	0.00
31/07/2015	2050 On 05-November-15			Bond Future	137.77	137.2794	137.7729	137.2794	1,773.00
31/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	7237	8	7237	8	0.00
31/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	7227	8	7227	8	0.00
31/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	7217	8	7217	8	0.00
31/07/2015	2050 On 04-February-16			Bond Future	138.64	138.1362	138.6395	138.1362	0.00
31/07/2015	2050 On 04-February-16	138.00	Call	Bond Future	639	0	639	0	0.00
31/07/2015	2050 On 04-February-16	138.01	Call	Bond Future	629	0	629	0	0.00
31/07/2015	2050 On 04-February-16	137.99	Call	Bond Future	649	0	649	0	0.00
31/07/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	AL37 On 06-August-15			Index Future	457.52	458.1270	457.5150	458.1270	26.00
31/07/2015	AL37 On 05-November-15			Index Future	464.96	465.5860	464.9560	465.5860	3.00
31/07/2015	AL37 On 04-February-16			Index Future	472.96	473.5990	472.9620	473.5990	0.00
31/07/2015	AL7T On 06-August-15			Index Future	540.29	541.0460	540.2940	541.0460	0.00
31/07/2015	AL7T On 05-November-15			Index Future	549.08	549.8550	549.0820	549.8550	1.00
31/07/2015	AL7T On 04-February-16			Index Future	558.54	559.3170	558.5360	559.3170	0.00
31/07/2015	ALBI On 06-August-15			Index Future	494.03	494.6470	494.0290	494.6470	91.00
31/07/2015	ALBI On 05-November-15			Index Future	502.06	502.7010	502.0640	502.7010	374.00
31/07/2015	ALBI On 04-February-16			Index Future	510.71	511.3520	510.7090	511.3520	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2015	ALBI On 05-May-16			Index Future	519.87	520.5270	519.8660	520.5270	0.00
31/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	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
31/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2015	EL28 On 06-August-15			Bond Future	126.76	126.7688	126.7648	126.7688	0.00
31/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1755	2	1755	2	0.00
31/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1765	2	1765	2	0.00
31/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1775	2	1775	2	0.00
31/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	EL28 On 05-November-15			Bond Future	127.27	127.2731	127.2670	127.2731	0.00
31/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	277	0	277	0	0.00
31/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	257	0	257	0	0.00
31/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	267	0	267	0	0.00
31/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	EL28 On 04-February-16			Bond Future	129.47	129.4742	129.4692	129.4742	0.00
31/07/2015	EL28 On 04-February-16	128.99	Call	Bond Future	479	0	479	0	0.00
31/07/2015	EL28 On 04-February-16	129.00	Call	Bond Future	469	0	469	0	0.00
31/07/2015	EL28 On 04-February-16	129.01	Call	Bond Future	459	0	459	0	0.00
31/07/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	ES33 On 06-August-15			Bond Future	9.74	84.2833	9.7421	84.2833	6,396.00
31/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
31/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
31/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
31/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1107	1	1107	1	0.00
31/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	960	1	960	1	0.00
31/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1033	1	1033	1	0.00
31/07/2015	ES33 On 05-November-15			Bond Future	9.83	81.8534	9.8294	81.8534	0.00
31/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	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
31/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6221	6	6221	6	0.00
31/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6142	6	6142	6	0.00
31/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6300	6	6300	6	0.00
31/07/2015	ES33 On 04-February-16			Bond Future	9.91	83.2625	9.9114	83.2625	0.00
31/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	546	1	546	1	0.00
31/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	684	1	684	1	0.00
31/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	615	1	615	1	0.00
31/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	ES33 On 05-May-16			Bond Future	9.99	80.9668	9.9857	80.9668	0.00
31/07/2015	ES33 On 05-May-16	9.99	Call	Bond Future	30	0	30	0	0.00
31/07/2015	ES33 On 05-May-16	10.01	Call	Bond Future	167	0	167	0	0.00
31/07/2015	ES33 On 05-May-16	10.00	Call	Bond Future	99	0	99	0	0.00
31/07/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	GOVI On 06-August-15			GOVI	490.29	490.9230	490.2880	490.9230	301.00
31/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
31/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
31/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
31/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	97120	9	97120	9	0.00
31/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	97220	9	97220	9	0.00
31/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	97020	9	97020	9	0.00
31/07/2015	GOVI On 05-November-15			GOVI	498.26	498.9160	498.2620	498.9160	200.00
31/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
31/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
31/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
31/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	317380	31	317380	31	0.00
31/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	317280	31	317280	31	0.00
31/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	317480	31	317480	31	0.00
31/07/2015	GOVI On 04-February-16			GOVI	506.84	507.5010	506.8410	507.5010	0.00
31/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
31/07/2015	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
31/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
31/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	51490	4	51490	4	0.00
31/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	51690	5	51690	5	0.00
31/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	51590	4	51590	4	0.00
31/07/2015	GOVI On 05-May-16			GOVI	515.93	516.6080	515.9290	516.6080	0.00
31/07/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
31/07/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
31/07/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
31/07/2015	GOVI On 05-May-16	517.99	Put	GOVI	20610	1	20610	1	0.00
31/07/2015	GOVI On 05-May-16	518.00	Put	GOVI	20710	1	20710	1	0.00
31/07/2015	GOVI On 05-May-16	518.01	Put	GOVI	20810	1	20810	1	0.00
31/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/07/2015	IGOV On 06-August-15			Index Future	231.90	231.3410	231.8970	231.3410	533.00
31/07/2015	IGOV On 05-November-15			Index Future	235.69	235.1270	235.6870	235.1270	626.00
31/07/2015	IGOV On 04-February-16			Index Future	239.77	239.1920	239.7650	239.1920	0.00
31/07/2015	IGOV On 05-May-16			Index Future	244.08	243.5030	244.0820	243.5030	0.00
31/07/2015	ILBI On 06-August-15			Index Future	628.47	627.1370	628.4680	627.1370	2.00
31/07/2015	ILBI On 05-November-15			Index Future	638.85	637.4980	638.8470	637.4980	0.00
31/07/2015	ILBI On 04-February-16			Index Future	649.83	648.4610	649.8320	648.4610	159.00
31/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
31/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
31/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
31/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	0.00
31/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
31/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
31/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	2,000.00
31/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
31/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
31/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
31/07/2015	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
31/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
31/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.65	92.3500	7.6500	92.3500	0.00
31/07/2015	R023 On 06-August-15			Bond Future	8.14	101.4554	8.1409	101.4554	17,768.00
31/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	699	1	699	1	0.00
31/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	4933	5	4933	5	0.00
31/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	739	1	739	1	0.00
31/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	780	1	780	1	0.00
31/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	157	0	157	0	0.00
31/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	129	0	129	0	0.00
31/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	143	0	143	0	0.00
31/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
31/07/2015	R023 On 05-November-15			Bond Future	8.21	99.1655	8.2121	99.1655	9,210.00
31/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	977	1	977	1	0.00
31/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1019	1	1019	1	0.00
31/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	998	1	998	1	0.00
31/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	2137	2	2137	2	0.00
31/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	2103	2	2103	2	0.00
31/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	2170	2	2170	2	0.00
31/07/2015	R023 On 04-February-16			Bond Future	8.27	100.8723	8.2735	100.8723	1,050.00
31/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1399	2	1399	2	0.00
31/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1358	1	1358	1	0.00
31/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1378	1	1378	1	0.00
31/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2838	3	2838	3	0.00
31/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2806	3	2806	3	0.00
31/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2774	3	2774	3	0.00
31/07/2015	R023 On 05-May-16			Bond Future	8.32	98.7542	8.3179	98.7542	0.00
31/07/2015	R023 On 05-May-16	8.26	Call	Bond Future	2269	0	2269	0	0.00
31/07/2015	R023 On 05-May-16	8.25	Call	Bond Future	2244	0	2244	0	0.00
31/07/2015	R023 On 05-May-16	8.24	Call	Bond Future	2219	0	2219	0	0.00
31/07/2015	R023 On 05-May-16	8.25	Put	Bond Future	2586	0	2586	0	0.00
31/07/2015	R023 On 05-May-16	8.26	Put	Bond Future	2561	0	2561	0	0.00
31/07/2015	R023 On 05-May-16	8.24	Put	Bond Future	2612	0	2612	0	0.00
31/07/2015	R186 On 06-August-15			Bond Future	8.26	117.9705	8.2550	117.9705	26,807.00
31/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2009	2	2009	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
31/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	0	0	0	0	75.00
31/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	4	0	4	0	20.00
31/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	41	0	41	0	0.00
31/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	47	0	47	0	0.00
31/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	1	0	1	0	0.00
31/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1022	1	1022	1	20.00
31/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	36	0	36	0	0.00
31/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	1655	2	1655	2	0.00
31/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	78	0	78	0	75.00
31/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2378	3	2378	3	0.00
31/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5055	5	5055	5	0.00
31/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	1724	2	1724	2	0.00
31/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3369	4	3369	4	0.00
31/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	3340	3	3340	3	0.00
31/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	2050	2	2050	2	0.00
31/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	258	0	258	0	0.00
31/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	4181	4	4181	4	0.00
31/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	94	0	94	0	4,229.00
31/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2205	2	2205	2	0.00
31/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1751	2	1751	2	0.00
31/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	5032	5	5032	5	0.00
31/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	53	0	53	0	5,229.00
31/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	4	0	4	0	20.00
31/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	84	0	84	0	75.00
31/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	2127	2	2127	2	0.00
31/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	0	0	0	0	5,350.00
31/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	28	0	28	0	7,229.00
31/07/2015	R186 On 05-November-15			Bond Future	8.31	119.8708	8.3145	119.8708	13,177.00
31/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2006	2	2006	2	0.00
31/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	2864	3	2864	3	0.00
31/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	1933	2	1933	2	0.00
31/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	4956	5	4956	5	0.00
31/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	5851	6	5851	6	0.00
31/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2434	3	2434	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
31/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	905	1	905	1	674.00
31/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	655	1	655	1	169.00
31/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2043	2	2043	2	0.00
31/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	690	1	690	1	1,200.00
31/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2080	2	2080	2	0.00
31/07/2015	R186 On 05-November-15	8.50	Call	Bond Future	3094	3	3094	3	0.00
31/07/2015	R186 On 05-November-15	8.55	Call	Bond Future	3336	3	3336	3	0.00
31/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2684	3	2684	3	1,090.00
31/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4579	4	4579	4	0.00
31/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5409	5	5409	5	0.00
31/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1798	2	1798	2	6,248.00
31/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2597	3	2597	3	0.00
31/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2153	2	2153	2	9,370.00
31/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2512	2	2512	2	0.00
31/07/2015	R186 On 05-November-15	8.50	Put	Bond Future	1638	2	1638	2	4,666.00
31/07/2015	R186 On 05-November-15	8.55	Put	Bond Future	1492	1	1492	1	4,667.00
31/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	822	1	822	1	843.00
31/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	5276	5	5276	5	0.00
31/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2554	2	2554	2	8,690.00
31/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	595	1	595	1	2,600.00
31/07/2015	R186 On 04-February-16			Bond Future	8.36	116.6350	8.3631	116.6350	6,262.00
31/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	762	1	762	1	0.00
31/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	747	1	747	1	0.00
31/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	732	1	732	1	0.00
31/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7714	8	7714	8	0.00
31/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7645	7	7645	7	0.00
31/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7783	8	7783	8	0.00
31/07/2015	R186 On 05-May-16			Bond Future	8.40	118.7298	8.4033	118.7298	0.00
31/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3545	4	3545	4	0.00
31/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3582	4	3582	4	0.00
31/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3509	4	3509	4	0.00
31/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1341	1	1341	1	0.00
31/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	4068	4	4068	4	0.00
31/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3989	4	3989	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
31/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	8004	8	8004	8	0.00
31/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	4028	4	4028	4	0.00
31/07/2015	R186 On 04-August-16			Bond Future	8.45	115.5835	8.4459	115.5835	0.00
31/07/2015	R186 On 04-August-16	8.49	Call	Bond Future	328	0	328	0	0.00
31/07/2015	R186 On 04-August-16	8.51	Call	Bond Future	477	1	477	1	0.00
31/07/2015	R186 On 04-August-16	8.50	Call	Bond Future	402	1	402	1	0.00
31/07/2015	R186 On 04-August-16	8.49	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R186 On 04-August-16	8.50	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R186 On 04-August-16	8.51	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R197 On 06-August-15			Bond Future	293.58	293.4915	293.5797	293.4915	929.00
31/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	5570	5	5570	5	0.00
31/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	5580	5	5580	5	0.00
31/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	5590	6	5590	6	0.00
31/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R197 On 05-November-15			Bond Future	298.33	298.2426	298.3271	298.2426	0.00
31/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	3337	3	3337	3	0.00
31/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	3317	3	3317	3	0.00
31/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	3327	3	3327	3	0.00
31/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R197 On 04-February-16			Bond Future	297.19	297.1016	297.1905	297.1016	0.00
31/07/2015	R197 On 04-February-16	296.99	Call	Bond Future	200	0	200	0	0.00
31/07/2015	R197 On 04-February-16	297.01	Call	Bond Future	180	0	180	0	0.00
31/07/2015	R197 On 04-February-16	297.00	Call	Bond Future	190	0	190	0	0.00
31/07/2015	R197 On 04-February-16	297.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R197 On 04-February-16	297.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R197 On 04-February-16	296.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R202 On 06-August-15			Bond Future	238.58	237.7460	238.5781	237.7460	50,470.00
31/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	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
31/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	1412	2	1412	2	0.00
31/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	1422	2	1422	2	0.00
31/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	1432	2	1432	2	0.00
31/07/2015	R202 On 05-November-15			Bond Future	242.44	241.5947	242.4363	241.5947	2,504.00
31/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	3554	4	3554	4	0.00
31/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	3574	4	3574	4	0.00
31/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	3564	4	3564	4	0.00
31/07/2015	R202 On 04-February-16			Bond Future	243.29	242.4270	243.2853	242.4270	0.00
31/07/2015	R202 On 04-February-16	239.99	Call	Bond Future	3295	2	3295	2	0.00
31/07/2015	R202 On 04-February-16	240.00	Call	Bond Future	3285	2	3285	2	0.00
31/07/2015	R202 On 04-February-16	240.01	Call	Bond Future	3275	2	3275	2	0.00
31/07/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R203 On 06-August-15			Bond Future	7.27	105.2915	7.2685	105.2915	16,356.00
31/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1097	1	1097	1	0.00
31/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	1009	1	1009	1	0.00
31/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	990	1	990	1	0.00
31/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	1029	1	1029	1	0.00
31/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
31/07/2015	R203 On 05-November-15			Bond Future	7.37	102.8212	7.3668	102.8212	5,144.00
31/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	4	0	4	0	0.00
31/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	4	0	4	0	0.00
31/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	4	0	4	0	0.00
31/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2385	2	2385	2	0.00
31/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2403	2	2403	2	0.00
31/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2368	2	2368	2	0.00
31/07/2015	R203 On 04-February-16			Bond Future	7.44	104.5913	7.4374	104.5913	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
31/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	327	0	327	0	0.00
31/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	314	0	314	0	0.00
31/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	320	0	320	0	0.00
31/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	609	1	609	1	0.00
31/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	592	1	592	1	0.00
31/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	601	1	601	1	0.00
31/07/2015	R203 On 05-May-16			Bond Future	7.47	102.2993	7.4659	102.2993	0.00
31/07/2015	R203 On 05-May-16	7.24	Call	Bond Future	400	0	400	0	0.00
31/07/2015	R203 On 05-May-16	7.26	Call	Bond Future	411	0	411	0	0.00
31/07/2015	R203 On 05-May-16	7.25	Call	Bond Future	406	0	406	0	0.00
31/07/2015	R203 On 05-May-16	7.26	Put	Bond Future	674	0	674	0	0.00
31/07/2015	R203 On 05-May-16	7.24	Put	Bond Future	688	0	688	0	0.00
31/07/2015	R203 On 05-May-16	7.25	Put	Bond Future	681	0	681	0	0.00
31/07/2015	R204 On 06-August-15			Bond Future	7.59	102.4240	7.5878	102.4240	9,402.00
31/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2382	2	2382	2	0.00
31/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	488	1	488	1	0.00
31/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	537	1	537	1	0.00
31/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	512	1	512	1	0.00
31/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
31/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	37	0	37	0	0.00
31/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	41	0	41	0	0.00
31/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	33	0	33	0	0.00
31/07/2015	R204 On 05-November-15			Bond Future	7.68	104.0738	7.6770	104.0738	9,978.00
31/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	7	0	7	0	0.00
31/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	7	0	7	0	0.00
31/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	6	0	6	0	0.00
31/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3982	4	3982	4	0.00
31/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	4010	4	4010	4	0.00
31/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	4039	4	4039	4	0.00
31/07/2015	R204 On 04-February-16			Bond Future	7.74	101.8277	7.7444	101.8277	0.00
31/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	580	1	580	1	0.00
31/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	569	1	569	1	0.00
31/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	559	1	559	1	0.00
31/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1192	1	1192	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
31/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1177	1	1177	1	0.00
31/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1207	1	1207	1	0.00
31/07/2015	R204 On 05-May-16			Bond Future	7.79	103.6565	7.7935	103.6565	0.00
31/07/2015	R204 On 05-May-16	7.76	Call	Bond Future	1021	0	1021	0	0.00
31/07/2015	R204 On 05-May-16	7.75	Call	Bond Future	1009	0	1009	0	0.00
31/07/2015	R204 On 05-May-16	7.74	Call	Bond Future	997	0	997	0	0.00
31/07/2015	R204 On 05-May-16	7.75	Put	Bond Future	1110	0	1110	0	0.00
31/07/2015	R204 On 05-May-16	7.74	Put	Bond Future	1122	0	1122	0	0.00
31/07/2015	R204 On 05-May-16	7.76	Put	Bond Future	1099	0	1099	0	0.00
31/07/2015	R207 On 06-August-15			Bond Future	7.81	98.6355	7.8069	98.6355	8,173.00
31/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	132	0	132	0	0.00
31/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	159	0	159	0	0.00
31/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	145	0	145	0	0.00
31/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	3	0	3	0	70.00
31/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	376	0	376	0	0.00
31/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1274	1	1274	1	0.00
31/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	329	0	329	0	0.00
31/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	352	0	352	0	0.00
31/07/2015	R207 On 05-November-15			Bond Future	7.89	100.2242	7.8870	100.2242	32,304.00
31/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	683	1	683	1	0.00
31/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	713	1	713	1	0.00
31/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	698	1	698	1	0.00
31/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	390	0	390	0	19.00
31/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	325	0	325	0	53.00
31/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1193	1	1193	1	0.00
31/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1173	1	1173	1	0.00
31/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1739	2	1739	2	0.00
31/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1153	1	1153	1	0.00
31/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1920	2	1920	2	0.00
31/07/2015	R207 On 04-February-16			Bond Future	7.95	98.3072	7.9520	98.3072	0.00
31/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	343	0	343	0	43.00
31/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	536	1	536	1	0.00
31/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	557	1	557	1	0.00
31/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	547	1	547	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
31/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	2040	2	2040	2	0.00
31/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	2017	2	2017	2	0.00
31/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	2063	2	2063	2	0.00
31/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2607	3	2607	3	0.00
31/07/2015	R207 On 05-May-16			Bond Future	8.01	100.0728	8.0072	100.0728	0.00
31/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1215	1	1215	1	0.00
31/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1186	1	1186	1	0.00
31/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	829	1	829	1	43.00
31/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1200	1	1200	1	0.00
31/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1688	2	1688	2	0.00
31/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1671	2	1671	2	0.00
31/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2223	2	2223	2	0.00
31/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1705	2	1705	2	0.00
31/07/2015	R207 On 04-August-16			Bond Future	8.07	98.2458	8.0691	98.2458	0.00
31/07/2015	R207 On 04-August-16	7.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R207 On 04-August-16	8.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R207 On 04-August-16	8.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R207 On 04-August-16	7.99	Put	Bond Future	230	0	230	0	0.00
31/07/2015	R207 On 04-August-16	8.00	Put	Bond Future	201	0	201	0	0.00
31/07/2015	R207 On 04-August-16	8.01	Put	Bond Future	172	0	172	0	0.00
31/07/2015	R208 On 06-August-15			Bond Future	7.93	97.3217	7.9314	97.3217	23,338.00
31/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	458	1	458	1	0.00
31/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	487	1	487	1	0.00
31/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	3877	4	3877	4	0.00
31/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	430	1	430	1	0.00
31/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	176	0	176	0	0.00
31/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
31/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	147	0	147	0	0.00
31/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	161	0	161	0	0.00
31/07/2015	R208 On 05-November-15			Bond Future	8.01	95.4896	8.0052	95.4896	39,167.00
31/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2389	3	2389	3	0.00
31/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	671	1	671	1	0.00
31/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	655	1	655	1	0.00
31/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	686	1	686	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
31/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	436	0	436	0	2,200.00
31/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1741	2	1741	2	0.00
31/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1714	2	1714	2	0.00
31/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1768	2	1768	2	0.00
31/07/2015	R208 On 04-February-16			Bond Future	8.06	97.1335	8.0643	97.1335	0.00
31/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	940	1	940	1	0.00
31/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	925	1	925	1	0.00
31/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	956	1	956	1	0.00
31/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2234	2	2234	2	0.00
31/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2209	2	2209	2	0.00
31/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2183	2	2183	2	0.00
31/07/2015	R208 On 05-May-16			Bond Future	8.11	95.4762	8.1117	95.4762	0.00
31/07/2015	R208 On 05-May-16	7.99	Call	Bond Future	1571	0	1571	0	0.00
31/07/2015	R208 On 05-May-16	8.00	Call	Bond Future	1589	0	1589	0	0.00
31/07/2015	R208 On 05-May-16	8.01	Call	Bond Future	1608	0	1608	0	0.00
31/07/2015	R208 On 05-May-16	8.00	Put	Bond Future	2019	0	2019	0	0.00
31/07/2015	R208 On 05-May-16	8.01	Put	Bond Future	1999	0	1999	0	0.00
31/07/2015	R208 On 05-May-16	7.99	Put	Bond Future	2040	0	2040	0	0.00
31/07/2015	R209 On 06-August-15			Bond Future	8.78	78.4291	8.7845	78.4291	24,869.00
31/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	7893	8	7893	8	0.00
31/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	1649	2	1649	2	0.00
31/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	2819	3	2819	3	0.00
31/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	1714	2	1714	2	0.00
31/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	317	0	317	0	640.00
31/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	1780	2	1780	2	0.00
31/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
31/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	83	0	83	0	0.00
31/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	12	0	12	0	0.00
31/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	75	0	75	0	0.00
31/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	894	1	894	1	0.00
31/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	93	0	93	0	0.00
31/07/2015	R209 On 05-November-15			Bond Future	8.84	76.5445	8.8376	76.5445	17,100.00
31/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4182	4	4182	4	0.00
31/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	368	0	368	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
31/07/2015	R209 On 05-November-15	8.50	Call	Bond Future	1271	1	1271	1	900.00
31/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	3738	4	3738	4	0.00
31/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	389	0	389	0	0.00
31/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	378	0	378	0	0.00
31/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7182	7	7182	7	0.00
31/07/2015	R209 On 05-November-15	8.50	Put	Bond Future	3909	4	3909	4	0.00
31/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1139	1	1139	1	900.00
31/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7258	7	7258	7	0.00
31/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1344	1	1344	1	640.00
31/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	7106	7	7106	7	0.00
31/07/2015	R209 On 04-February-16			Bond Future	8.88	77.8624	8.8832	77.8624	400.00
31/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2807	3	2807	3	0.00
31/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	2841	3	2841	3	0.00
31/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	2875	3	2875	3	0.00
31/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3855	4	3855	4	0.00
31/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3812	4	3812	4	0.00
31/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3898	4	3898	4	0.00
31/07/2015	R209 On 05-May-16			Bond Future	8.92	76.1111	8.9229	76.1111	0.00
31/07/2015	R209 On 05-May-16	9.00	Call	Bond Future	4243	1	4243	1	0.00
31/07/2015	R209 On 05-May-16	9.01	Call	Bond Future	4283	1	4283	1	0.00
31/07/2015	R209 On 05-May-16	8.99	Call	Bond Future	4205	1	4205	1	0.00
31/07/2015	R209 On 05-May-16	9.01	Put	Bond Future	3636	0	3636	0	0.00
31/07/2015	R209 On 05-May-16	9.00	Put	Bond Future	3670	0	3670	0	0.00
31/07/2015	R209 On 05-May-16	8.99	Put	Bond Future	3706	0	3706	0	0.00
31/07/2015	R210 On 06-August-15			Bond Future	181.66	181.6708	181.6628	181.6708	853.00
31/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	2673	3	2673	3	0.00
31/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	2653	3	2653	3	0.00
31/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	2663	3	2663	3	0.00
31/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R210 On 05-November-15			Bond Future	182.47	182.4799	182.4688	182.4799	331.00
31/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	469	0	469	0	0.00
31/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	459	0	459	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
31/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	479	0	479	0	0.00
31/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R210 On 04-February-16			Bond Future	185.63	185.6355	185.6260	185.6355	0.00
31/07/2015	R210 On 04-February-16	184.99	Call	Bond Future	636	1	636	1	0.00
31/07/2015	R210 On 04-February-16	185.00	Call	Bond Future	626	1	626	1	0.00
31/07/2015	R210 On 04-February-16	185.01	Call	Bond Future	616	1	616	1	0.00
31/07/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R211 On 06-August-15			Bond Future	134.38	134.3921	134.3833	134.3921	1,120.00
31/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	617	1	617	1	0.00
31/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	607	1	607	1	0.00
31/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	627	1	627	1	0.00
31/07/2015	R211 On 05-November-15			Bond Future	136.56	136.5676	136.5564	136.5676	0.00
31/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1566	2	1566	2	0.00
31/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1556	2	1556	2	0.00
31/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1546	2	1546	2	0.00
31/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R211 On 04-February-16			Bond Future	138.86	138.8749	138.8648	138.8749	1,120.00
31/07/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R211 On 04-February-16	138.99	Put	Bond Future	125	0	125	0	0.00
31/07/2015	R211 On 04-February-16	139.01	Put	Bond Future	145	0	145	0	0.00
31/07/2015	R211 On 04-February-16	139.00	Put	Bond Future	135	0	135	0	0.00
31/07/2015	R212 On 06-August-15			Bond Future	141.40	141.4066	141.3997	141.4066	1,045.00
31/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	410	0	410	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
31/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	400	0	400	0	0.00
31/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	390	0	390	0	0.00
31/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R212 On 05-November-15			Bond Future	143.69	143.6958	143.6863	143.6958	0.00
31/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	2314	2	2314	2	0.00
31/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	2324	2	2324	2	0.00
31/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	2304	2	2304	2	0.00
31/07/2015	R212 On 04-February-16			Bond Future	146.11	146.1209	146.1128	146.1209	0.00
31/07/2015	R212 On 04-February-16	146.00	Call	Bond Future	113	0	113	0	0.00
31/07/2015	R212 On 04-February-16	146.01	Call	Bond Future	103	0	103	0	0.00
31/07/2015	R212 On 04-February-16	145.99	Call	Bond Future	123	0	123	0	0.00
31/07/2015	R212 On 04-February-16	146.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R212 On 04-February-16	146.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R212 On 04-February-16	145.99	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R213 On 06-August-15			Bond Future	8.66	89.1641	8.6648	89.1641	16,379.00
31/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	118	0	118	0	0.00
31/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	146	0	146	0	0.00
31/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	131	0	131	0	0.00
31/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1397	1	1397	1	0.00
31/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1461	1	1461	1	0.00
31/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1333	1	1333	1	0.00
31/07/2015	R213 On 05-November-15			Bond Future	8.72	87.0559	8.7239	87.0559	1,576.00
31/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	236	0	236	0	0.00
31/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	251	0	251	0	0.00
31/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	243	0	243	0	0.00
31/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	8079	8	8079	8	0.00
31/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7925	8	7925	8	0.00
31/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	8002	8	8002	8	0.00
31/07/2015	R213 On 04-February-16			Bond Future	8.78	88.5544	8.7763	88.5544	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
31/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3124	3	3124	3	0.00
31/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3162	3	3162	3	0.00
31/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3088	3	3088	3	0.00
31/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3319	3	3319	3	0.00
31/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3283	3	3283	3	0.00
31/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3358	3	3358	3	0.00
31/07/2015	R213 On 05-May-16			Bond Future	8.82	86.5954	8.8173	86.5954	0.00
31/07/2015	R213 On 05-May-16	8.74	Call	Bond Future	3566	0	3566	0	0.00
31/07/2015	R213 On 05-May-16	8.75	Call	Bond Future	3601	0	3601	0	0.00
31/07/2015	R213 On 05-May-16	8.76	Call	Bond Future	3638	0	3638	0	0.00
31/07/2015	R213 On 05-May-16	8.75	Put	Bond Future	4095	0	4095	0	0.00
31/07/2015	R213 On 05-May-16	8.74	Put	Bond Future	4134	0	4134	0	0.00
31/07/2015	R213 On 05-May-16	8.76	Put	Bond Future	4058	0	4058	0	0.00
31/07/2015	R214 On 06-August-15			Bond Future	8.81	79.6263	8.8143	79.6263	19,308.00
31/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	342	0	342	0	0.00
31/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	371	0	371	0	0.00
31/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	401	0	401	0	0.00
31/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	951	1	951	1	0.00
31/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	898	1	898	1	0.00
31/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	846	1	846	1	0.00
31/07/2015	R214 On 05-November-15			Bond Future	8.87	77.6176	8.8666	77.6176	5,750.00
31/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	380	0	380	0	0.00
31/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	369	0	369	0	0.00
31/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	359	0	359	0	0.00
31/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	8001	8	8001	8	0.00
31/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7917	8	7917	8	0.00
31/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7834	8	7834	8	0.00
31/07/2015	R214 On 04-February-16			Bond Future	8.91	78.9536	8.9133	78.9536	4,620.00
31/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	948	1	948	1	0.00
31/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	966	1	966	1	0.00
31/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	932	1	932	1	0.00
31/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8779	9	8779	9	0.00
31/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8855	9	8855	9	0.00
31/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8932	9	8932	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
31/07/2015	R214 On 05-May-16			Bond Future	8.95	77.0758	8.9500	77.0758	0.00
31/07/2015	R214 On 05-May-16	8.99	Call	Bond Future	4374	0	4374	0	0.00
31/07/2015	R214 On 05-May-16	9.01	Call	Bond Future	4454	1	4454	1	0.00
31/07/2015	R214 On 05-May-16	9.00	Call	Bond Future	4413	0	4413	0	0.00
31/07/2015	R214 On 05-May-16	9.00	Put	Bond Future	4018	0	4018	0	0.00
31/07/2015	R214 On 05-May-16	9.01	Put	Bond Future	3981	0	3981	0	0.00
31/07/2015	R214 On 05-May-16	8.99	Put	Bond Future	4057	0	4057	0	0.00
31/07/2015	R248 On 06-August-15			Bond Future	8.89	102.5889	8.8895	102.5889	24,848.00
31/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	1369	1	1369	1	0.00
31/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1584	1	1584	1	0.00
31/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	1476	1	1476	1	0.00
31/07/2015	R248 On 05-November-15			Bond Future	8.94	99.8108	8.9437	99.8108	16,456.00
31/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10795	11	10795	11	0.00
31/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10671	11	10671	11	0.00
31/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	10547	10	10547	10	0.00
31/07/2015	R248 On 04-February-16			Bond Future	8.99	101.5289	8.9924	101.5289	0.00
31/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	180	0	180	0	0.00
31/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	78	0	78	0	0.00
31/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
31/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	24	0	24	0	0.00
31/07/2015	R248 On 05-May-16			Bond Future	9.03	98.9157	9.0311	98.9157	0.00
31/07/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
31/07/2015	R248 On 05-May-16	9.00	Put	Bond Future	316	0	316	0	0.00
31/07/2015	R248 On 05-May-16	8.99	Put	Bond Future	418	0	418	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
31/07/2015	R248 On 05-May-16	9.01	Put	Bond Future	214	0	214	0	0.00
