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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	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
24/08/2015	2025 On 05-November-15			Bond Future	124.38	124.4387	124.3785	124.4387	538.00
24/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	1368	1	1368	1	0.00
24/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	1388	1	1388	1	0.00
24/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	1378	1	1378	1	0.00
24/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
24/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
24/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
24/08/2015	2025 On 04-February-16			Bond Future	125.28	125.3463	125.2825	125.3463	0.00
24/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	707	1	707	1	0.00
24/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	717	1	717	1	0.00
24/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	727	1	727	1	0.00
24/08/2015	2030 On 05-November-15			Bond Future	8.95	96.1830	8.9466	96.1830	9,955.00
24/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	3452	2	3452	2	0.00
24/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	3373	2	3373	2	0.00
24/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	3532	2	3532	2	0.00
24/08/2015	2030 On 04-February-16			Bond Future	9.01	93.8145	9.0085	93.8145	400.00
24/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	1946	0	1946	0	0.00
24/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	2022	0	2022	0	0.00
24/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	1870	0	1870	0	0.00
24/08/2015	2032 On 05-November-15			Bond Future	9.03	95.9558	9.0319	95.9558	1,579.00
24/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	8884	7	8884	7	0.00
24/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	8976	7	8976	7	0.00

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24/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	8792	7	8792	7	0.00
24/08/2015	2032 On 04-February-16			Bond Future	9.09	97.5905	9.0932	97.5905	0.00
24/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	3286	2	3286	2	0.00
24/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	3203	2	3203	2	0.00
24/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	3119	1	3119	1	0.00
24/08/2015	2032 On 05-May-16			Bond Future	9.15	95.1740	9.1472	95.1740	0.00
24/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	1	0	1	0.00
24/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	1	0	1	0.00
24/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	1245	0	1245	0	0.00
24/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	1085	0	1085	0	0.00
24/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	1165	0	1165	0	0.00
24/08/2015	2037 On 05-November-15			Bond Future	9.11	98.2366	9.1125	98.2366	47,355.00
24/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	10777	9	10777	9	0.00
24/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	10882	9	10882	9	0.00
24/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	10672	9	10672	9	0.00
24/08/2015	2037 On 04-February-16			Bond Future	9.17	95.6527	9.1701	95.6527	370.00
24/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	3810	2	3810	2	0.00
24/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	3717	2	3717	2	0.00
24/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	3904	2	3904	2	0.00
24/08/2015	2037 On 05-May-16			Bond Future	9.22	97.3596	9.2220	97.3596	0.00
24/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	1961	0	1961	0	0.00

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24/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	2051	0	2051	0	0.00
24/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	1872	0	1872	0	0.00
24/08/2015	2038 On 05-November-15			Bond Future	129.12	130.0476	129.1206	130.0476	5,820.00
24/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	4879	4	4879	4	0.00
24/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	4889	4	4889	4	0.00
24/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	4869	4	4869	4	0.00
24/08/2015	2038 On 04-February-16			Bond Future	129.95	130.8982	129.9529	130.8982	0.00
24/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	1057	0	1057	0	0.00
24/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	1047	0	1047	0	0.00
24/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	1037	0	1037	0	0.00
24/08/2015	2044 On 05-November-15			Bond Future	9.16	100.0405	9.1600	100.0405	14,576.00
24/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	9562	8	9562	8	0.00
24/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	9449	8	9449	8	0.00
24/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	9676	8	9676	8	0.00
24/08/2015	2044 On 04-February-16			Bond Future	9.21	97.3620	9.2149	97.3620	0.00
24/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	1999	0	1999	0	0.00
24/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	2198	0	2198	0	0.00
24/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	2098	0	2098	0	0.00
24/08/2015	2044 On 05-May-16			Bond Future	9.26	99.0996	9.2642	99.0996	0.00
24/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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24/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	2466	1	2466	1	0.00
24/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	2664	1	2664	1	0.00
24/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	2565	1	2565	1	0.00
24/08/2015	2046 On 05-November-15			Bond Future	127.94	128.3653	127.9354	128.3653	6,062.00
24/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	5065	5	5065	5	0.00
24/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	5055	5	5055	5	0.00
24/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	5075	5	5075	5	0.00
24/08/2015	2046 On 04-February-16			Bond Future	130.12	130.5619	130.1225	130.5619	0.00
24/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2133	3	2133	3	0.00
24/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2113	3	2113	3	0.00
24/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2123	3	2123	3	0.00
24/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
24/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
24/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
24/08/2015	2050 On 05-November-15			Bond Future	138.14	138.8217	138.1431	138.8217	4,361.00
24/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6857	6	6857	6	0.00
24/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6867	6	6867	6	0.00
24/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6847	6	6847	6	0.00
24/08/2015	2050 On 04-February-16			Bond Future	138.97	139.6626	138.9700	139.6626	0.00
24/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	970	2	970	2	0.00
24/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	960	2	960	2	0.00
24/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	980	2	980	2	0.00
24/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
24/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
24/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
24/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	AL37 On 05-November-15			Index Future	461.53	465.1370	461.5310	465.1370	3.00
24/08/2015	AL37 On 04-February-16			Index Future	469.38	473.0590	469.3790	473.0590	0.00
24/08/2015	AL7T On 05-November-15			Index Future	540.63	548.2350	540.6340	548.2350	1.00
24/08/2015	AL7T On 04-February-16			Index Future	549.83	557.5710	549.8280	557.5710	0.00
24/08/2015	ALBI On 05-November-15			Index Future	494.53	501.1240	494.5320	501.1240	456.00
24/08/2015	ALBI On 04-February-16			Index Future	502.94	509.6590	502.9410	509.6590	152.00
24/08/2015	ALBI On 05-May-16			Index Future	511.91	518.7440	511.9080	518.7440	0.00
24/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2015	EL28 On 05-November-15			Bond Future	127.50	127.5028	127.4973	127.5028	0.00
24/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	507	1	507	1	0.00
24/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	497	1	497	1	0.00
24/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	487	0	487	0	0.00
24/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
24/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
24/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
24/08/2015	EL28 On 04-February-16			Bond Future	129.68	129.6850	129.6770	129.6850	0.00
24/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	687	1	687	1	0.00
24/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	667	1	667	1	0.00
24/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	677	1	677	1	0.00
24/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
24/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
24/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
24/08/2015	ES33 On 05-November-15			Bond Future	10.03	81.5639	10.0291	81.5639	6,441.00
24/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7618	6	7618	6	0.00
24/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7698	6	7698	6	0.00
24/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7539	6	7539	6	0.00
24/08/2015	ES33 On 04-February-16			Bond Future	10.12	82.9532	10.1201	82.9532	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
24/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	1	0	1	0.00
24/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	823	0	823	0	0.00
24/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	754	0	754	0	0.00
24/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	892	0	892	0	0.00
24/08/2015	ES33 On 05-May-16			Bond Future	10.20	80.6421	10.2022	80.6421	0.00
24/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1442	0	1442	0	0.00
24/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1305	0	1305	0	0.00
24/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1374	0	1374	0	0.00
24/08/2015	GOVI On 05-November-15			GOVI	491.32	497.4560	491.3210	497.4560	441.00
24/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
24/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
24/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
24/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	386790	33	386790	33	0.00
24/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	386890	33	386890	33	0.00
24/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	386690	33	386690	33	0.00
24/08/2015	GOVI On 04-February-16			GOVI	499.68	505.9280	499.6760	505.9280	26.00
24/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
24/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
24/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
24/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	123140	6	123140	6	0.00
24/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	123340	6	123340	6	0.00
24/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	123240	6	123240	6	0.00
24/08/2015	GOVI On 05-May-16			GOVI	508.58	514.9460	508.5840	514.9460	0.00
24/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
24/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
24/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
24/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	94060	3	94060	3	0.00
24/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	94160	3	94160	3	0.00
24/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	94260	3	94260	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
24/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2015	IGOV On 05-November-15			Index Future	235.34	235.7950	235.3410	235.7950	973.00
24/08/2015	IGOV On 04-February-16			Index Future	239.36	239.8300	239.3620	239.8300	82.00
24/08/2015	IGOV On 05-May-16			Index Future	243.65	244.1230	243.6480	244.1230	0.00
24/08/2015	ILBI On 05-November-15			Index Future	637.82	638.9460	637.8160	638.9460	0.00
24/08/2015	ILBI On 04-February-16			Index Future	648.75	649.9010	648.7470	649.9010	160.00
24/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
24/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
24/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
24/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	0.00
24/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.59	93.4100	6.5900	93.4100	0.00
24/08/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.68	93.3250	6.6750	93.3250	0.00
24/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	2,000.00
24/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
24/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
24/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
24/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
24/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
24/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
24/08/2015	R023 On 05-November-15			Bond Future	8.42	99.1106	8.4192	99.1106	13,460.00
24/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	482	1	482	1	0.00
24/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	469	1	469	1	0.00
24/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	456	1	456	1	0.00
24/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	2703	2	2703	2	0.00
24/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	2744	2	2744	2	0.00
24/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	2663	2	2663	2	0.00
24/08/2015	R023 On 04-February-16			Bond Future	8.49	100.7985	8.4946	100.7985	1,050.00
24/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	774	1	774	1	0.00
24/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	804	1	804	1	0.00
24/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	789	1	789	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
24/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	3389	3	3389	3	0.00
24/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	3352	3	3352	3	0.00
24/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	3314	3	3314	3	0.00
24/08/2015	R023 On 05-May-16			Bond Future	8.55	98.6671	8.5514	98.6671	0.00
24/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	1634	2	1634	2	0.00
24/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	1613	2	1613	2	0.00
24/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	1593	2	1593	2	0.00
24/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	3120	2	3120	2	0.00
24/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	3150	2	3150	2	0.00
24/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	3091	2	3091	2	0.00
24/08/2015	R186 On 05-November-15			Bond Future	8.58	119.4073	8.5790	119.4073	32,619.00
24/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	1550	2	1550	2	0.00
24/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	939	2	939	2	0.00
24/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	892	2	892	2	0.00
24/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	196	0	196	0	169.00
24/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	309	1	309	1	674.00
24/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	1234	2	1234	2	843.00
24/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	3244	5	3244	5	0.00
24/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	4034	5	4034	5	0.00
24/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	962	2	962	2	0.00
24/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	211	0	211	0	1,200.00
24/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	988	2	988	2	0.00
24/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	1724	3	1724	3	0.00
24/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	1910	3	1910	3	0.00
24/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	3711	3	3711	3	1,090.00
24/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	6051	5	6051	5	0.00
24/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	7018	5	7018	5	0.00
24/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	2552	2	2552	2	6,308.00
24/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	3598	3	3598	3	0.00
24/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	3021	2	3021	2	9,430.00
24/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	3488	2	3488	2	0.00
24/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	2337	2	2337	2	4,666.00
24/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	2135	1	2135	1	4,667.00
24/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	1178	1	1178	1	2,283.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	6866	5	6866	5	0.00
24/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	3542	2	3542	2	8,650.00
24/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	847	1	847	1	2,600.00
24/08/2015	R186 On 04-February-16			Bond Future	8.64	116.1426	8.6409	116.1426	5,365.00
24/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	356	1	356	1	0.00
24/08/2015	R186 On 04-February-16	8.75	Call	Bond Future	3323	0	3323	0	0.00
24/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	347	1	347	1	0.00
24/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	339	1	339	1	0.00
24/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	9442	8	9442	8	0.00
24/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	9367	8	9367	8	0.00
24/08/2015	R186 On 04-February-16	8.75	Put	Bond Future	2502	0	2502	0	6,700.00
24/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	9518	8	9518	8	0.00
24/08/2015	R186 On 05-May-16			Bond Future	8.69	118.2146	8.6933	118.2146	0.00
24/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	2421	3	2421	3	0.00
24/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	2451	3	2451	3	0.00
24/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	2392	3	2392	3	0.00
24/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	773	1	773	1	0.00
24/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	5128	4	5128	4	0.00
24/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	5034	4	5034	4	0.00
24/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	9613	8	9613	8	0.00
24/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	5081	4	5081	4	0.00
24/08/2015	R186 On 04-August-16			Bond Future	8.74	115.0973	8.7429	115.0973	0.00
24/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	3268	4	3268	4	0.00
24/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	3334	4	3334	4	0.00
24/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	3300	4	3300	4	0.00
24/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	5124	4	5124	4	0.00
24/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	5082	4	5082	4	0.00
24/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	5041	4	5041	4	0.00
24/08/2015	R197 On 05-November-15			Bond Future	296.65	297.0718	296.6477	297.0718	927.00
24/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	1658	2	1658	2	0.00
24/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	1638	2	1638	2	0.00
24/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	1648	2	1648	2	0.00
24/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R197 On 05-November-15	295.01	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
24/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R197 On 04-February-16			Bond Future	295.36	295.8006	295.3638	295.8006	0.00
24/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	1626	1	1626	1	0.00
24/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	1646	1	1646	1	0.00
24/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	1636	1	1636	1	0.00
24/08/2015	R202 On 05-November-15			Bond Future	242.87	243.2239	242.8692	243.2239	52,921.00
24/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3121	3	3121	3	0.00
24/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3141	3	3141	3	0.00
24/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3131	3	3131	3	0.00
24/08/2015	R202 On 04-February-16			Bond Future	243.65	244.0106	243.6453	244.0106	0.00
24/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3655	4	3655	4	0.00
24/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3635	4	3635	4	0.00
24/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3645	4	3645	4	0.00
24/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R203 On 05-November-15			Bond Future	7.57	102.8145	7.5651	102.8145	15,250.00
24/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2721	2	2721	2	0.00
24/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2739	2	2739	2	0.00
24/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2704	2	2704	2	0.00
24/08/2015	R203 On 04-February-16			Bond Future	7.68	104.5658	7.6838	104.5658	0.00
24/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	103	0	103	0	0.00
24/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	110	0	110	0	0.00
24/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	106	0	106	0	0.00
24/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	765	0	765	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
24/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	754	0	754	0	0.00
24/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	742	0	742	0	0.00
24/08/2015	R203 On 05-May-16			Bond Future	7.77	102.2609	7.7685	102.2609	0.00
24/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	252	0	252	0	0.00
24/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	244	0	244	0	0.00
24/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	248	0	248	0	0.00
24/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	915	1	915	1	0.00
24/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	898	1	898	1	0.00
24/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	906	1	906	1	0.00
24/08/2015	R204 On 05-November-15			Bond Future	7.88	104.0230	7.8774	104.0230	19,272.00
24/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	1	0	1	0	0.00
24/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	1	0	1	0	0.00
24/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	1	0	1	0	0.00
24/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	4551	4	4551	4	0.00
24/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	4522	4	4522	4	0.00
24/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	4580	4	4580	4	0.00
24/08/2015	R204 On 04-February-16			Bond Future	7.97	101.7577	7.9729	101.7577	0.00
24/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	288	0	288	0	0.00
24/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	281	0	281	0	0.00
24/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	274	0	274	0	0.00
24/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1481	1	1481	1	0.00
24/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1500	1	1500	1	0.00
24/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1462	1	1462	1	0.00
24/08/2015	R204 On 05-May-16			Bond Future	8.05	103.5729	8.0505	103.5729	0.00
24/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	711	1	711	1	0.00
24/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	701	1	701	1	0.00
24/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	692	1	692	1	0.00
24/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1400	1	1400	1	0.00
24/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1387	1	1387	1	0.00
24/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1414	1	1414	1	0.00
24/08/2015	R207 On 05-November-15			Bond Future	8.11	100.1016	8.1066	100.1016	44,051.00
24/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	322	1	322	1	0.00
24/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	341	1	341	1	0.00
24/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	331	1	331	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
24/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	149	0	149	0	19.00
24/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	116	0	116	0	53.00
24/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1587	1	1587	1	0.00
24/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	2467	2	2467	2	0.00
24/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1537	1	1537	1	0.00
24/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	2254	2	2254	2	0.00
24/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1562	1	1562	1	0.00
24/08/2015	R207 On 04-February-16			Bond Future	8.19	98.1647	8.1942	98.1647	0.00
24/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	145	0	145	0	43.00
24/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	259	0	259	0	0.00
24/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	272	0	272	0	0.00
24/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	265	0	265	0	19.00
24/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	2548	2	2548	2	0.00
24/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	2521	2	2521	2	0.00
24/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	2575	2	2575	2	0.00
24/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	3198	3	3198	3	0.00
24/08/2015	R207 On 05-May-16			Bond Future	8.27	99.9160	8.2714	99.9160	0.00
24/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	823	1	823	1	0.00
24/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	800	1	800	1	0.00
24/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	524	1	524	1	43.00
24/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	811	1	811	1	0.00
24/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	2111	2	2111	2	0.00
24/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	2091	2	2091	2	0.00
24/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2731	2	2731	2	0.00
24/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	2131	2	2131	2	0.00
24/08/2015	R207 On 04-August-16			Bond Future	8.35	98.1185	8.3461	98.1185	0.00
24/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1055	1	1055	1	0.00
24/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1080	1	1080	1	0.00
24/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1067	1	1067	1	0.00
24/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	2085	2	2085	2	0.00
24/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	2068	2	2068	2	0.00
24/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	2051	2	2051	2	0.00
24/08/2015	R208 On 05-November-15			Bond Future	8.23	95.3627	8.2286	95.3627	40,396.00
24/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	1599	2	1599	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
24/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	283	1	283	1	0.00
24/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	292	1	292	1	0.00
24/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	274	1	274	1	0.00
24/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	571	0	571	0	2,200.00
24/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	2279	2	2279	2	0.00
24/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	2246	2	2246	2	0.00
24/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	2312	2	2312	2	0.00
24/08/2015	R208 On 04-February-16			Bond Future	8.31	96.9872	8.3057	96.9872	0.00
24/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	490	1	490	1	0.00
24/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	479	1	479	1	0.00
24/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	500	1	500	1	0.00
24/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2749	2	2749	2	0.00
24/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2719	2	2719	2	0.00
24/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	2688	2	2688	2	0.00
24/08/2015	R208 On 05-May-16			Bond Future	8.37	95.3157	8.3703	95.3157	0.00
24/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1078	2	1078	2	0.00
24/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1092	2	1092	2	0.00
24/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1107	2	1107	2	0.00
24/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	2509	2	2509	2	0.00
24/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	2486	2	2486	2	0.00
24/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	2534	2	2534	2	0.00
24/08/2015	R209 On 05-November-15			Bond Future	9.05	76.1741	9.0498	76.1741	24,850.00
24/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	2869	4	2869	4	0.00
24/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	110	0	110	0	0.00
24/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	590	1	590	1	900.00
24/08/2015	R209 On 05-November-15	9.00	Call	Bond Future	1870	3	1870	3	0.00
24/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	114	0	114	0	0.00
24/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	118	0	118	0	0.00
24/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	2484	3	2484	3	0.00
24/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	8507	7	8507	7	0.00
24/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	1415	1	1415	1	900.00
24/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	4817	4	4817	4	0.00
24/08/2015	R209 On 05-November-15	9.00	Put	Bond Future	2238	2	2238	2	500.00
24/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	8589	7	8589	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	8425	7	8425	7	0.00
24/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1679	1	1679	1	640.00
24/08/2015	R209 On 04-February-16			Bond Future	9.10	77.4718	9.1033	77.4718	400.00
24/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	1840	2	1840	2	0.00
24/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	1895	2	1895	2	0.00
24/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	1868	2	1868	2	0.00
24/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	4732	6	4732	6	0.00
24/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	4465	4	4465	4	0.00
24/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	4564	4	4564	4	0.00
24/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1786	1	1786	1	2,200.00
24/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	4514	4	4514	4	0.00
24/08/2015	R209 On 05-May-16			Bond Future	9.15	75.7042	9.1501	75.7042	0.00
24/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	3217	4	3217	4	0.00
24/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	3252	4	3252	4	0.00
24/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	3184	4	3184	4	0.00
24/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	4314	4	4314	4	0.00
24/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	4274	4	4274	4	0.00
24/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	4355	4	4355	4	0.00
24/08/2015	R210 On 05-November-15			Bond Future	182.75	182.7643	182.7541	182.7643	1,698.00
24/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	754	1	754	1	0.00
24/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	764	1	764	1	0.00
24/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	744	1	744	1	0.00
24/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R210 On 04-February-16			Bond Future	185.88	185.8921	185.8781	185.8921	0.00
24/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	888	1	888	1	0.00
24/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	868	1	868	1	0.00
24/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	878	1	878	1	0.00
24/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R211 On 05-November-15			Bond Future	136.14	136.1469	136.1369	136.1469	0.00
24/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1147	1	1147	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
24/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1137	1	1137	1	0.00
24/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1127	1	1127	1	0.00
24/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
24/08/2015	R211 On 04-February-16			Bond Future	136.77	136.7804	136.7677	136.7804	1,120.00
24/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	2222	2	2222	2	0.00
24/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	2242	2	2242	2	0.00
24/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	2232	2	2232	2	0.00
24/08/2015	R212 On 05-November-15			Bond Future	143.09	143.0942	143.0859	143.0942	928.00
24/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2914	3	2914	3	0.00
24/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2924	3	2924	3	0.00
24/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2904	3	2904	3	0.00
24/08/2015	R212 On 04-February-16			Bond Future	143.67	143.6811	143.6700	143.6811	0.00
24/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	2330	2	2330	2	0.00
24/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	2340	2	2340	2	0.00
24/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	2320	2	2320	2	0.00
24/08/2015	R213 On 05-November-15			Bond Future	8.97	86.6205	8.9664	86.6205	20,082.00
24/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	51	0	51	0	0.00
24/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	55	0	55	0	0.00
24/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	53	0	53	0	0.00
24/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	9685	8	9685	8	0.00
24/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	9520	8	9520	8	0.00
24/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	9602	8	9602	8	0.00
24/08/2015	R213 On 04-February-16			Bond Future	9.03	88.0958	9.0289	88.0958	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	1977	3	1977	3	0.00
24/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	2006	3	2006	3	0.00
24/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	1949	3	1949	3	0.00
24/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	4012	3	4012	3	0.00
24/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3966	3	3966	3	0.00
24/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	4058	3	4058	3	0.00
24/08/2015	R213 On 05-May-16			Bond Future	9.08	86.1181	9.0786	86.1181	0.00
24/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	2551	3	2551	3	0.00
24/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	2580	3	2580	3	0.00
24/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	2611	3	2611	3	0.00
24/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4955	4	4955	4	0.00
24/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	4912	4	4912	4	0.00
24/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	5000	4	5000	4	0.00
24/08/2015	R214 On 05-November-15			Bond Future	9.08	77.2217	9.0844	77.2217	12,095.00
24/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	98	0	98	0	0.00
24/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	106	0	106	0	0.00
24/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	102	0	102	0	0.00
24/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	9465	8	9465	8	0.00
24/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	9375	8	9375	8	0.00
24/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	9285	8	9285	8	0.00
24/08/2015	R214 On 04-February-16			Bond Future	9.14	78.5368	9.1391	78.5368	4,620.00
24/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	474	1	474	1	0.00
24/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	485	1	485	1	0.00
24/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	464	1	464	1	0.00
24/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	10069	9	10069	9	0.00
24/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	10152	9	10152	9	0.00
24/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	10235	9	10235	9	0.00
24/08/2015	R214 On 05-May-16			Bond Future	9.18	76.6422	9.1827	76.6422	0.00
24/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	3284	4	3284	4	0.00
24/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	3354	4	3354	4	0.00
24/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	3318	4	3318	4	0.00
24/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	4733	4	4733	4	0.00
24/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	4690	4	4690	4	0.00
24/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	4777	4	4777	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
24/08/2015	R248 On 05-November-15			Bond Future	9.15	99.3079	9.1509	99.3079	48,029.00
24/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	12895	11	12895	11	0.00
24/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	12772	11	12772	11	0.00
24/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	12648	11	12648	11	0.00
24/08/2015	R248 On 04-February-16			Bond Future	9.21	100.9991	9.2075	100.9991	0.00
24/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	2079	0	2079	0	0.00
24/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	1977	0	1977	0	0.00
24/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	2182	0	2182	0	0.00
24/08/2015	R248 On 05-May-16			Bond Future	9.25	98.3644	9.2530	98.3644	0.00
24/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
24/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	2522	1	2522	1	0.00
24/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	2624	1	2624	1	0.00
24/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	2420	1	2420	1	0.00