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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
13/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	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
13/08/2015	2025 On 05-November-15			Bond Future	125.03	125.0352	125.0283	125.0352	38.00
13/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	2018	2	2018	2	0.00
13/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	2038	2	2038	2	0.00
13/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	2028	2	2028	2	0.00
13/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2025 On 04-February-16			Bond Future	125.95	125.9647	125.9549	125.9647	0.00
13/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	35	0	35	0	0.00
13/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	45	0	45	0	0.00
13/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	55	0	55	0	0.00
13/08/2015	2030 On 05-November-15			Bond Future	8.58	97.8650	8.5824	97.8650	5,896.00
13/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	651	0	651	0	0.00
13/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	571	0	571	0	0.00
13/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	730	0	730	0	0.00
13/08/2015	2030 On 04-February-16			Bond Future	8.63	95.5346	8.6314	95.5346	400.00
13/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	989	1	989	1	0.00
13/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	912	1	912	1	0.00
13/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	836	1	836	1	0.00
13/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2032 On 05-November-15			Bond Future	8.67	97.7152	8.6682	97.7152	1,579.00
13/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	5886	5	5886	5	0.00
13/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	5978	6	5978	6	0.00

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13/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	5794	5	5794	5	0.00
13/08/2015	2032 On 04-February-16			Bond Future	8.72	99.3896	8.7173	99.3896	0.00
13/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	227	0	227	0	0.00
13/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	144	0	144	0	0.00
13/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	60	0	60	0	0.00
13/08/2015	2032 On 05-May-16			Bond Future	8.76	97.0069	8.7593	97.0069	0.00
13/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	1951	2	1951	2	0.00
13/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	1871	2	1871	2	0.00
13/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	2031	2	2031	2	0.00
13/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2037 On 05-November-15			Bond Future	8.79	100.0422	8.7899	100.0422	44,477.00
13/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	7836	7	7836	7	0.00
13/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	7942	7	7942	7	0.00
13/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	7731	7	7731	7	0.00
13/08/2015	2037 On 04-February-16			Bond Future	8.84	97.4987	8.8372	97.4987	370.00
13/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	810	0	810	0	0.00
13/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	717	0	717	0	0.00
13/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	904	0	904	0	0.00
13/08/2015	2037 On 05-May-16			Bond Future	8.88	99.2402	8.8792	99.2402	0.00
13/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	1005	1	1005	1	0.00
13/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	1185	2	1185	2	0.00
13/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	1095	2	1095	2	0.00
13/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00

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13/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2038 On 05-November-15			Bond Future	130.10	130.1026	130.0967	130.1026	5,820.00
13/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3903	4	3903	4	0.00
13/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3913	4	3913	4	0.00
13/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3893	4	3893	4	0.00
13/08/2015	2038 On 04-February-16			Bond Future	130.96	130.9667	130.9575	130.9667	0.00
13/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	53	0	53	0	0.00
13/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	43	0	43	0	0.00
13/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	33	0	33	0	0.00
13/08/2015	2044 On 05-November-15			Bond Future	8.84	101.9683	8.8425	101.9683	14,593.00
13/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	6399	6	6399	6	0.00
13/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	6285	6	6285	6	0.00
13/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	6513	6	6513	6	0.00
13/08/2015	2044 On 04-February-16			Bond Future	8.89	99.3325	8.8876	99.3325	0.00
13/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	1228	2	1228	2	0.00
13/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	1029	2	1029	2	0.00
13/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	1128	2	1128	2	0.00
13/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2044 On 05-May-16			Bond Future	8.93	101.1068	8.9277	101.1068	0.00
13/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	722	1	722	1	0.00
13/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	623	1	623	1	0.00
13/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	821	1	821	1	0.00

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13/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2046 On 05-November-15			Bond Future	128.13	128.1335	128.1279	128.1335	6,062.00
13/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	4872	5	4872	5	0.00
13/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	4862	5	4862	5	0.00
13/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	4882	5	4882	5	0.00
13/08/2015	2046 On 04-February-16			Bond Future	130.33	130.3385	130.3298	130.3385	0.00
13/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2340	2	2340	2	0.00
13/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2320	2	2320	2	0.00
13/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2330	2	2330	2	0.00
13/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2050 On 05-November-15			Bond Future	138.37	138.3720	138.3660	138.3720	4,361.00
13/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6634	7	6634	7	0.00
13/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6644	7	6644	7	0.00
13/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6624	7	6624	7	0.00
13/08/2015	2050 On 04-February-16			Bond Future	139.21	139.2183	139.2090	139.2183	0.00
13/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	1209	1	1209	1	0.00
13/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	1199	1	1199	1	0.00
13/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	1219	1	1219	1	0.00
13/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	AL37 On 05-November-15			Index Future	467.47	468.0290	467.4740	468.0290	3.00
13/08/2015	AL37 On 04-February-16			Index Future	475.47	476.0460	475.4700	476.0460	0.00
13/08/2015	AL7T On 05-November-15			Index Future	553.59	555.1450	553.5880	555.1450	1.00
13/08/2015	AL7T On 04-February-16			Index Future	563.06	564.6530	563.0570	564.6530	0.00
13/08/2015	ALBI On 05-November-15			Index Future	506.26	507.8680	506.2570	507.8680	456.00
13/08/2015	ALBI On 04-February-16			Index Future	514.92	516.5670	514.9160	516.5670	152.00
13/08/2015	ALBI On 05-May-16			Index Future	524.11	525.7830	524.1140	525.7830	0.00
13/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2015	EL28 On 05-November-15			Bond Future	127.96	127.9674	127.9623	127.9674	0.00
13/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	972	1	972	1	0.00
13/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	962	1	962	1	0.00
13/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	952	1	952	1	0.00
13/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	EL28 On 04-February-16			Bond Future	130.16	130.1698	130.1615	130.1698	0.00
13/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	1172	1	1172	1	0.00
13/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	1152	1	1152	1	0.00
13/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	1162	1	1162	1	0.00
13/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	ES33 On 05-November-15			Bond Future	9.70	82.9771	9.6985	82.9771	6,441.00
13/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5285	5	5285	5	0.00
13/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5364	5	5364	5	0.00
13/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5206	5	5206	5	0.00
13/08/2015	ES33 On 04-February-16			Bond Future	9.78	84.3989	9.7777	84.3989	0.00
13/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1489	2	1489	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
13/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1627	2	1627	2	0.00
13/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1558	2	1558	2	0.00
13/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	ES33 On 05-May-16			Bond Future	9.85	82.1149	9.8486	82.1149	0.00
13/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	983	1	983	1	0.00
13/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	1121	1	1121	1	0.00
13/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	1052	1	1052	1	0.00
13/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	GOVI On 05-November-15			GOVI	502.13	503.5410	502.1270	503.5410	441.00
13/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
13/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
13/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
13/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	278730	26	278730	26	0.00
13/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	278830	26	278830	26	0.00
13/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	278630	26	278630	26	0.00
13/08/2015	GOVI On 04-February-16			GOVI	510.72	512.1660	510.7160	512.1660	26.00
13/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
13/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
13/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
13/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	12740	0	12740	0	0.00
13/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	12940	0	12940	0	0.00
13/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	12840	0	12840	0	0.00
13/08/2015	GOVI On 05-May-16			GOVI	519.84	521.3040	519.8390	521.3040	0.00
13/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	18490	3	18490	3	0.00
13/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	18290	3	18290	3	0.00
13/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	18390	3	18390	3	0.00
13/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
13/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
13/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
13/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2015	IGOV On 05-November-15			Index Future	236.03	236.0430	236.0310	236.0430	973.00
13/08/2015	IGOV On 04-February-16			Index Future	240.09	240.1040	240.0870	240.1040	82.00
13/08/2015	IGOV On 05-May-16			Index Future	244.39	244.4070	244.3940	244.4070	0.00
13/08/2015	ILBI On 05-November-15			Index Future	639.60	639.6290	639.5970	639.6290	0.00
13/08/2015	ILBI On 04-February-16			Index Future	650.58	650.6100	650.5760	650.6100	160.00
13/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
13/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00
13/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
13/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.5400	6.4600	93.5400	0.00
13/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.49	93.5100	6.4900	93.5100	0.00
13/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	0.00
13/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,000.00
13/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
13/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
13/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
13/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
13/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
13/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
13/08/2015	R023 On 05-November-15			Bond Future	8.05	100.0830	8.0514	100.0830	17,815.00
13/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	1291	1	1291	1	0.00
13/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	1265	1	1265	1	0.00
13/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	1239	1	1239	1	0.00
13/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1542	1	1542	1	0.00
13/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1571	1	1571	1	0.00
13/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1514	1	1514	1	0.00
13/08/2015	R023 On 04-February-16			Bond Future	8.11	101.7975	8.1074	101.7975	1,050.00
13/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1551	2	1551	2	0.00
13/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1599	2	1599	2	0.00
13/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1575	2	1575	2	0.00
13/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2167	2	2167	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
13/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2138	2	2138	2	0.00
13/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2110	2	2110	2	0.00
13/08/2015	R023 On 05-May-16			Bond Future	8.15	99.6856	8.1452	99.6856	0.00
13/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2641	3	2641	3	0.00
13/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2612	3	2612	3	0.00
13/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2585	3	2585	3	0.00
13/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2081	2	2081	2	0.00
13/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2105	2	2105	2	0.00
13/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2059	2	2059	2	0.00
13/08/2015	R186 On 05-November-15			Bond Future	8.19	121.0503	8.1924	121.0503	32,501.00
13/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	3332	4	3332	4	0.00
13/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	2337	3	2337	3	0.00
13/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	2254	2	2254	2	0.00
13/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	758	1	758	1	169.00
13/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	1054	1	1054	1	674.00
13/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2836	3	2836	3	843.00
13/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	5634	6	5634	6	0.00
13/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	6591	7	6591	7	0.00
13/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	799	1	799	1	1,200.00
13/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	2379	3	2379	3	0.00
13/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	2423	3	2423	3	0.00
13/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	3594	4	3594	4	0.00
13/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3864	4	3864	4	0.00
13/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2033	2	2033	2	1,090.00
13/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	3756	4	3756	4	0.00
13/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	4540	4	4540	4	0.00
13/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1294	1	1294	1	6,308.00
13/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	1957	2	1957	2	0.00
13/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	1583	1	1583	1	9,430.00
13/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	1883	2	1883	2	0.00
13/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1166	1	1166	1	4,666.00
13/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1048	1	1048	1	4,667.00
13/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	528	0	528	0	843.00
13/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	4414	4	4414	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
13/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	1919	2	1919	2	8,690.00
13/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	364	0	364	0	2,600.00
13/08/2015	R186 On 04-February-16			Bond Future	8.24	117.8252	8.2381	117.8252	5,365.00
13/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	910	1	910	1	0.00
13/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	892	1	892	1	0.00
13/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	874	1	874	1	0.00
13/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	6884	7	6884	7	0.00
13/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	6818	7	6818	7	0.00
13/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	6951	7	6951	7	0.00
13/08/2015	R186 On 05-May-16			Bond Future	8.27	119.9293	8.2746	119.9293	0.00
13/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3983	4	3983	4	0.00
13/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	4024	4	4024	4	0.00
13/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3941	4	3941	4	0.00
13/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1533	2	1533	2	0.00
13/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	3516	3	3516	3	0.00
13/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	3447	3	3447	3	0.00
13/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	7212	7	7212	7	0.00
13/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	3481	3	3481	3	0.00
13/08/2015	R186 On 04-August-16			Bond Future	8.31	116.8565	8.3062	116.8565	0.00
13/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	5002	5	5002	5	0.00
13/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	5089	5	5089	5	0.00
13/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	5045	5	5045	5	0.00
13/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	3627	3	3627	3	0.00
13/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	3596	3	3596	3	0.00
13/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	3565	3	3565	3	0.00
13/08/2015	R197 On 05-November-15			Bond Future	298.02	298.0334	298.0175	298.0334	927.00
13/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	3028	3	3028	3	0.00
13/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	3008	3	3008	3	0.00
13/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	3018	3	3018	3	0.00
13/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R197 On 04-February-16			Bond Future	296.78	296.8069	296.7835	296.8069	0.00
13/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	206	0	206	0	0.00
13/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	226	0	226	0	0.00
13/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	216	0	216	0	0.00
13/08/2015	R202 On 05-November-15			Bond Future	242.46	242.4721	242.4606	242.4721	52,921.00
13/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3529	4	3529	4	0.00
13/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3549	4	3549	4	0.00
13/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3539	4	3539	4	0.00
13/08/2015	R202 On 04-February-16			Bond Future	243.25	243.2689	243.2514	243.2689	0.00
13/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3261	3	3261	3	0.00
13/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3241	3	3241	3	0.00
13/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3251	3	3251	3	0.00
13/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R203 On 05-November-15			Bond Future	7.21	103.0745	7.2071	103.0745	14,092.00
13/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	4	0	4	0	0.00
13/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	5	0	5	0	0.00
13/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	5	0	5	0	0.00
13/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2111	2	2111	2	0.00
13/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2129	2	2129	2	0.00
13/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2094	2	2094	2	0.00
13/08/2015	R203 On 04-February-16			Bond Future	7.26	104.8405	7.2586	104.8405	0.00
13/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	333	0	333	0	0.00
13/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	349	0	349	0	0.00
13/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	341	0	341	0	0.00
13/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	361	0	361	0	0.00
13/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	354	0	354	0	0.00
13/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	347	0	347	0	0.00
13/08/2015	R203 On 05-May-16			Bond Future	7.26	102.5423	7.2576	102.5423	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
13/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	522	1	522	1	0.00
13/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	509	1	509	1	0.00
13/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	515	1	515	1	0.00
13/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	531	1	531	1	0.00
13/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	519	0	519	0	0.00
13/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	525	1	525	1	0.00
13/08/2015	R204 On 05-November-15			Bond Future	7.52	104.4627	7.5239	104.4627	19,272.00
13/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	7	0	7	0	0.00
13/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	7	0	7	0	0.00
13/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	8	0	8	0	0.00
13/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3591	4	3591	4	0.00
13/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3562	3	3562	3	0.00
13/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3619	4	3619	4	0.00
13/08/2015	R204 On 04-February-16			Bond Future	7.58	102.2150	7.5810	102.2150	0.00
13/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	659	1	659	1	0.00
13/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	647	1	647	1	0.00
13/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	635	1	635	1	0.00
13/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	854	1	854	1	0.00
13/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	867	1	867	1	0.00
13/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	840	1	840	1	0.00
13/08/2015	R204 On 05-May-16			Bond Future	7.62	104.0401	7.6156	104.0401	0.00
13/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1204	1	1204	1	0.00
13/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1190	1	1190	1	0.00
13/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	1177	1	1177	1	0.00
13/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	876	1	876	1	0.00
13/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	866	1	866	1	0.00
13/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	886	1	886	1	0.00
13/08/2015	R207 On 05-November-15			Bond Future	7.73	100.7408	7.7324	100.7408	37,422.00
13/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	870	1	870	1	0.00
13/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	906	1	906	1	0.00
13/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	888	1	888	1	0.00
13/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	505	1	505	1	19.00
13/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	422	0	422	0	53.00
13/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	843	1	843	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
13/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1482	1	1482	1	0.00
13/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	810	1	810	1	0.00
13/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1318	1	1318	1	0.00
13/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	826	1	826	1	0.00
13/08/2015	R207 On 04-February-16			Bond Future	7.79	98.8247	7.7894	98.8247	0.00
13/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	401	0	401	0	43.00
13/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	631	1	631	1	0.00
13/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	656	1	656	1	0.00
13/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	644	1	644	1	19.00
13/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1603	2	1603	2	0.00
13/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1582	2	1582	2	0.00
13/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1624	2	1624	2	0.00
13/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2131	2	2131	2	0.00
13/08/2015	R207 On 05-May-16			Bond Future	7.83	100.5893	7.8340	100.5893	0.00
13/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1426	1	1426	1	0.00
13/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1394	1	1394	1	0.00
13/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	988	1	988	1	43.00
13/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1410	1	1410	1	0.00
13/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1361	1	1361	1	0.00
13/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1346	1	1346	1	0.00
13/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	1845	2	1845	2	0.00
13/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1376	1	1376	1	0.00
13/08/2015	R207 On 04-August-16			Bond Future	7.87	98.8151	7.8686	98.8151	0.00
13/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1714	2	1714	2	0.00
13/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1747	2	1747	2	0.00
13/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1730	2	1730	2	0.00
13/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1360	1	1360	1	0.00
13/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1347	1	1347	1	0.00
13/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1334	1	1334	1	0.00
13/08/2015	R208 On 05-November-15			Bond Future	7.85	96.1264	7.8529	96.1264	40,366.00
13/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2831	3	2831	3	0.00
13/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	838	1	838	1	0.00
13/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	856	1	856	1	0.00
13/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	819	1	819	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
13/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	240	0	240	0	2,200.00
13/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1271	1	1271	1	0.00
13/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1247	1	1247	1	0.00
13/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1295	1	1295	1	0.00
13/08/2015	R208 On 04-February-16			Bond Future	7.91	97.7735	7.9057	97.7735	0.00
13/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	1060	1	1060	1	0.00
13/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	1043	1	1043	1	0.00
13/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	1078	1	1078	1	0.00
13/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	1715	2	1715	2	0.00
13/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	1691	2	1691	2	0.00
13/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	1668	2	1668	2	0.00
13/08/2015	R208 On 05-May-16			Bond Future	7.95	96.1176	7.9452	96.1176	0.00
13/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1828	2	1828	2	0.00
13/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1848	2	1848	2	0.00
13/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1869	2	1869	2	0.00
13/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1636	2	1636	2	0.00
13/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1618	2	1618	2	0.00
13/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1654	2	1654	2	0.00
13/08/2015	R209 On 05-November-15			Bond Future	8.72	77.7099	8.7172	77.7099	24,850.00
13/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	4755	5	4755	5	0.00
13/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	412	0	412	0	0.00
13/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1463	2	1463	2	900.00
13/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	424	0	424	0	0.00
13/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	437	1	437	1	0.00
13/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	4270	5	4270	5	0.00
13/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	6303	6	6303	6	0.00
13/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3176	3	3176	3	0.00
13/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	788	1	788	1	900.00
13/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	6378	6	6378	6	0.00
13/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	6229	6	6229	6	0.00
13/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	951	1	951	1	640.00
13/08/2015	R209 On 04-February-16			Bond Future	8.76	79.0414	8.7607	79.0414	400.00
13/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	3084	3	3084	3	0.00
13/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	3122	3	3122	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
13/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	3161	3	3161	3	0.00
13/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	6700	7	6700	7	0.00
13/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3166	3	3166	3	0.00
13/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3243	3	3243	3	0.00
13/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1190	1	1190	1	2,200.00
13/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3204	3	3204	3	0.00
13/08/2015	R209 On 05-May-16			Bond Future	8.80	77.3032	8.7979	77.3032	0.00
13/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4735	5	4735	5	0.00
13/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4777	5	4777	5	0.00
13/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4692	5	4692	5	0.00
13/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3219	3	3219	3	0.00
13/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3187	3	3187	3	0.00
13/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3250	3	3250	3	0.00
13/08/2015	R210 On 05-November-15			Bond Future	183.44	183.4495	183.4399	183.4495	1,698.00
13/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	1440	1	1440	1	0.00
13/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	1450	1	1450	1	0.00
13/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	1430	1	1430	1	0.00
13/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R210 On 04-February-16			Bond Future	186.59	186.6066	186.5922	186.6066	0.00
13/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	1602	2	1602	2	0.00
13/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	1582	2	1582	2	0.00
13/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	1592	2	1592	2	0.00
13/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R211 On 05-November-15			Bond Future	136.43	136.4376	136.4277	136.4376	0.00
13/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1438	1	1438	1	0.00
13/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1428	1	1428	1	0.00
13/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1418	1	1418	1	0.00
13/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2015	R211 On 04-February-16			Bond Future	137.08	137.0891	137.0758	137.0891	1,120.00
13/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	1914	2	1914	2	0.00
13/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	1934	2	1934	2	0.00
13/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	1924	2	1924	2	0.00
13/08/2015	R212 On 05-November-15			Bond Future	143.54	143.5476	143.5397	143.5476	928.00
13/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2460	2	2460	2	0.00
13/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2470	2	2470	2	0.00
13/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2450	2	2450	2	0.00
13/08/2015	R212 On 04-February-16			Bond Future	144.14	144.1559	144.1444	144.1559	0.00
13/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	1856	2	1856	2	0.00
13/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	1866	2	1866	2	0.00
13/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	1846	2	1846	2	0.00
13/08/2015	R213 On 05-November-15			Bond Future	8.61	88.1676	8.6130	88.1676	19,520.00
13/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	244	0	244	0	0.00
13/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	260	0	260	0	0.00
13/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	252	0	252	0	0.00
13/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	7251	7	7251	7	0.00
13/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	7098	7	7098	7	0.00
13/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	7174	7	7174	7	0.00
13/08/2015	R213 On 04-February-16			Bond Future	8.66	89.6780	8.6634	89.6780	0.00
13/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	3356	4	3356	4	0.00
13/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	3396	4	3396	4	0.00
13/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	3316	4	3316	4	0.00
13/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	2710	3	2710	3	0.00
13/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	2676	3	2676	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
13/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	2745	3	2745	3	0.00
13/08/2015	R213 On 05-May-16			Bond Future	8.70	87.7301	8.7018	87.7301	0.00
13/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3887	4	3887	4	0.00
13/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3925	4	3925	4	0.00
13/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3964	4	3964	4	0.00
13/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	3569	3	3569	3	0.00
13/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	3605	3	3605	3	0.00
13/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	3534	3	3534	3	0.00
13/08/2015	R214 On 05-November-15			Bond Future	8.76	78.8507	8.7569	78.8507	12,095.00
13/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	390	0	390	0	0.00
13/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	414	0	414	0	0.00
13/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	402	0	402	0	0.00
13/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	7138	7	7138	7	0.00
13/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	7056	7	7056	7	0.00
13/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	6975	7	6975	7	0.00
13/08/2015	R214 On 04-February-16			Bond Future	8.80	80.2014	8.8017	80.2014	4,620.00
13/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	989	1	989	1	0.00
13/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	1008	1	1008	1	0.00
13/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	971	1	971	1	0.00
13/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	7921	8	7921	8	0.00
13/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	7996	8	7996	8	0.00
13/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	8072	8	8072	8	0.00
13/08/2015	R214 On 05-May-16			Bond Future	8.84	78.3379	8.8363	78.3379	0.00
13/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4837	5	4837	5	0.00
13/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4925	5	4925	5	0.00
13/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4881	5	4881	5	0.00
13/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	3575	3	3575	3	0.00
13/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3541	3	3541	3	0.00
13/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	3610	3	3610	3	0.00
13/08/2015	R248 On 05-November-15			Bond Future	8.83	101.3426	8.8336	101.3426	47,865.00
13/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	9645	9	9645	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
13/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	9522	9	9522	9	0.00
13/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	9398	9	9398	9	0.00
13/08/2015	R248 On 04-February-16			Bond Future	8.88	103.0788	8.8803	103.0788	0.00
13/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	1133	2	1133	2	0.00
13/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	1337	2	1337	2	0.00
13/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	1235	2	1235	2	0.00
13/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R248 On 05-May-16			Bond Future	8.92	100.4829	8.9168	100.4829	0.00
13/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	753	1	753	1	0.00
13/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	957	2	957	2	0.00
13/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	855	1	855	1	0.00
13/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
13/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00