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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
25/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	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
25/08/2015	2025 On 05-November-15			Bond Future	124.05	124.3785	124.0525	124.3785	538.00
25/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	1042	1	1042	1	0.00
25/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	1062	1	1062	1	0.00
25/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	1052	1	1052	1	0.00
25/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	2025 On 04-February-16			Bond Future	124.95	125.2825	124.9510	125.2825	0.00
25/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	1039	1	1039	1	0.00
25/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	1049	1	1049	1	0.00
25/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	1059	1	1059	1	0.00
25/08/2015	2030 On 05-November-15			Bond Future	8.87	94.6625	8.8740	94.6625	9,973.00
25/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	2903	3	2903	3	0.00
25/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	2824	3	2824	3	0.00
25/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	2983	4	2983	4	0.00
25/08/2015	2030 On 04-February-16			Bond Future	8.93	92.2663	8.9336	92.2663	400.00
25/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	1388	2	1388	2	0.00
25/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	1464	2	1464	2	0.00
25/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	1311	2	1311	2	0.00
25/08/2015	2032 On 05-November-15			Bond Future	8.96	94.2868	8.9645	94.2868	1,579.00
25/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	8339	9	8339	9	0.00
25/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	8431	9	8431	9	0.00

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25/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	8247	9	8247	9	0.00
25/08/2015	2032 On 04-February-16			Bond Future	9.02	95.8913	9.0237	95.8913	0.00
25/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	2731	3	2731	3	0.00
25/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	2648	3	2648	3	0.00
25/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	2565	3	2565	3	0.00
25/08/2015	2032 On 05-May-16			Bond Future	9.08	93.4454	9.0757	93.4454	0.00
25/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	682	1	682	1	0.00
25/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	522	1	522	1	0.00
25/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	602	1	602	1	0.00
25/08/2015	2037 On 05-November-15			Bond Future	9.06	96.6257	9.0555	96.6257	47,355.00
25/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	10268	11	10268	11	0.00
25/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	10373	11	10373	11	0.00
25/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	10162	11	10162	11	0.00
25/08/2015	2037 On 04-February-16			Bond Future	9.11	94.0125	9.1114	94.0125	370.00
25/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	3292	4	3292	4	0.00
25/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	3199	4	3199	4	0.00
25/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	3386	4	3386	4	0.00
25/08/2015	2037 On 05-May-16			Bond Future	9.16	95.6911	9.1618	95.6911	0.00
25/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	1436	2	1436	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
25/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	1526	2	1526	2	0.00
25/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	1346	2	1346	2	0.00
25/08/2015	2038 On 05-November-15			Bond Future	128.20	129.1206	128.2020	129.1206	5,820.00
25/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	5798	5	5798	5	0.00
25/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	5808	5	5808	5	0.00
25/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	5788	5	5788	5	0.00
25/08/2015	2038 On 04-February-16			Bond Future	129.02	129.9529	129.0187	129.9529	0.00
25/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	1991	1	1991	1	0.00
25/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	1981	1	1981	1	0.00
25/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	1971	1	1971	1	0.00
25/08/2015	2044 On 05-November-15			Bond Future	9.10	98.2829	9.1030	98.2829	14,576.00
25/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	9008	10	9008	10	0.00
25/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	8894	9	8894	9	0.00
25/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	9122	10	9122	10	0.00
25/08/2015	2044 On 04-February-16			Bond Future	9.16	95.5727	9.1563	95.5727	0.00
25/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	1435	2	1435	2	0.00
25/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	1634	2	1634	2	0.00
25/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	1534	2	1534	2	0.00
25/08/2015	2044 On 05-May-16			Bond Future	9.20	97.2792	9.2042	97.2792	0.00
25/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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25/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	1893	2	1893	2	0.00
25/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	2092	3	2092	3	0.00
25/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	1993	3	1993	3	0.00
25/08/2015	2046 On 05-November-15			Bond Future	126.53	127.9354	126.5301	127.9354	6,062.00
25/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	6470	5	6470	5	0.00
25/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	6460	5	6460	5	0.00
25/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	6480	5	6480	5	0.00
25/08/2015	2046 On 04-February-16			Bond Future	128.69	130.1225	128.6930	130.1225	0.00
25/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	703	2	703	2	0.00
25/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	683	2	683	2	0.00
25/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	693	2	693	2	0.00
25/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	2050 On 05-November-15			Bond Future	136.31	138.1431	136.3109	138.1431	4,361.00
25/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	8689	7	8689	7	0.00
25/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	8699	7	8699	7	0.00
25/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	8679	7	8679	7	0.00
25/08/2015	2050 On 04-February-16			Bond Future	137.11	138.9700	137.1063	138.9700	0.00
25/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	1	0	1	0.00
25/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	1	0	1	0.00
25/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	1	0	1	0.00
25/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	904	0	904	0	0.00
25/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	894	0	894	0	0.00
25/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	884	0	884	0	0.00
25/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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25/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	AL37 On 05-November-15			Index Future	463.15	461.5310	463.1490	461.5310	3.00
25/08/2015	AL37 On 04-February-16			Index Future	471.03	469.3790	471.0250	469.3790	0.00
25/08/2015	AL7T On 05-November-15			Index Future	543.51	540.6340	543.5100	540.6340	1.00
25/08/2015	AL7T On 04-February-16			Index Future	552.75	549.8280	552.7530	549.8280	0.00
25/08/2015	ALBI On 05-November-15			Index Future	496.91	494.5320	496.9120	494.5320	456.00
25/08/2015	ALBI On 04-February-16			Index Future	505.36	502.9410	505.3620	502.9410	146.00
25/08/2015	ALBI On 05-May-16			Index Future	514.36	511.9080	514.3630	511.9080	0.00
25/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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25/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	EL28 On 05-November-15			Bond Future	126.94	127.4973	126.9376	127.4973	0.00
25/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	1	0	1	0.00
25/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	62	0	62	0	0.00
25/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	72	0	72	0	0.00
25/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	52	0	52	0	0.00
25/08/2015	EL28 On 04-February-16			Bond Future	129.11	129.6770	129.1078	129.6770	0.00
25/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	118	1	118	1	0.00
25/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	98	1	98	1	0.00
25/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	108	1	108	1	0.00
25/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-November-15			Bond Future	9.97	80.3149	9.9716	80.3149	6,441.00
25/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7220	8	7220	8	0.00
25/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7299	8	7299	8	0.00
25/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7141	8	7141	8	0.00
25/08/2015	ES33 On 04-February-16			Bond Future	10.06	81.6815	10.0607	81.6815	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
25/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	418	1	418	1	0.00
25/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	349	1	349	1	0.00
25/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	487	1	487	1	0.00
25/08/2015	ES33 On 05-May-16			Bond Future	10.14	79.3485	10.1411	79.3485	0.00
25/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1031	1	1031	1	0.00
25/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	894	1	894	1	0.00
25/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	962	1	962	1	0.00
25/08/2015	GOVI On 05-November-15			GOVI	493.61	491.3210	493.6120	491.3210	441.00
25/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	363880	39	363880	39	0.00
25/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	363980	39	363980	39	0.00
25/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	363780	39	363780	39	0.00
25/08/2015	GOVI On 04-February-16			GOVI	502.01	499.6760	502.0060	499.6760	26.00
25/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	99840	12	99840	12	0.00
25/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	100040	12	100040	12	0.00
25/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	99940	12	99940	12	0.00
25/08/2015	GOVI On 05-May-16			GOVI	510.95	508.5840	510.9470	508.5840	0.00
25/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	70430	9	70430	9	0.00
25/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	70530	9	70530	9	0.00
25/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	70630	9	70630	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
25/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/08/2015	IGOV On 05-November-15			Index Future	234.05	235.3410	234.0510	235.3410	973.00
25/08/2015	IGOV On 04-February-16			Index Future	238.05	239.3620	238.0500	239.3620	82.00
25/08/2015	IGOV On 05-May-16			Index Future	242.31	243.6480	242.3080	243.6480	0.00
25/08/2015	ILBI On 05-November-15			Index Future	634.39	637.8160	634.3910	637.8160	0.00
25/08/2015	ILBI On 04-February-16			Index Future	645.26	648.7470	645.2620	648.7470	160.00
25/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
25/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.44	93.6600	6.4400	93.6600	0.00
25/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.55	93.5500	6.5500	93.5500	0.00
25/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.67	93.5200	6.6700	93.5200	0.00
25/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.72	93.4100	6.7200	93.4100	0.00
25/08/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.68	93.3250	6.6750	93.3250	0.00
25/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.87	93.2400	6.8700	93.2400	2,000.00
25/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.90	93.2100	6.9000	93.2100	0.00
25/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.9900	7.1600	92.9900	0.00
25/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.33	92.7700	7.3300	92.7700	0.00
25/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.50	92.6200	7.5000	92.6200	0.00
25/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.68	92.5000	7.6800	92.5000	0.00
25/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.79	92.3900	7.7900	92.3900	0.00
25/08/2015	R023 On 05-November-15			Bond Future	8.32	97.9048	8.3250	97.9048	13,460.00
25/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	614	0	614	0	0.00
25/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	598	0	598	0	0.00
25/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	582	0	582	0	0.00
25/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	2336	3	2336	3	0.00
25/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	2374	3	2374	3	0.00
25/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	2298	3	2298	3	0.00
25/08/2015	R023 On 04-February-16			Bond Future	8.40	99.5703	8.3958	99.5703	1,050.00
25/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	924	1	924	1	0.00
25/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	958	1	958	1	0.00
25/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	941	1	941	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
25/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	3034	3	3034	3	0.00
25/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2999	3	2999	3	0.00
25/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2963	3	2963	3	0.00
25/08/2015	R023 On 05-May-16			Bond Future	8.45	97.4179	8.4483	97.4179	0.00
25/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	1849	2	1849	2	0.00
25/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	1826	2	1826	2	0.00
25/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	1804	2	1804	2	0.00
25/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2821	3	2821	3	0.00
25/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2849	3	2849	3	0.00
25/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2793	3	2793	3	0.00
25/08/2015	R186 On 05-November-15			Bond Future	8.50	117.6416	8.4958	117.6416	32,492.00
25/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	1829	2	1829	2	0.00
25/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	1137	1	1137	1	0.00
25/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1084	1	1084	1	0.00
25/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	254	0	254	0	169.00
25/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	394	0	394	0	674.00
25/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	1474	1	1474	1	843.00
25/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	3675	3	3675	3	0.00
25/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	4513	4	4513	4	0.00
25/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	1165	1	1165	1	0.00
25/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	273	0	273	0	1,200.00
25/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	1194	1	1194	1	0.00
25/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	2024	2	2024	2	0.00
25/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	2229	2	2229	2	0.00
25/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	3257	4	3257	4	1,090.00
25/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	5491	6	5491	6	0.00
25/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	6431	7	6431	7	0.00
25/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	2186	3	2186	3	6,308.00
25/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	3152	4	3152	4	0.00
25/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	2616	3	2616	3	9,430.00
25/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	3049	3	3049	3	0.00
25/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1991	2	1991	2	4,666.00
25/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1809	2	1809	2	4,667.00
25/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	964	1	964	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
25/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	6283	7	6283	7	0.00
25/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	3099	4	3099	4	8,650.00
25/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	680	1	680	1	2,600.00
25/08/2015	R186 On 04-February-16			Bond Future	8.55	114.3446	8.5545	114.3446	5,365.00
25/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	429	0	429	0	0.00
25/08/2015	R186 On 04-February-16	8.75	Call	Bond Future	3692	3	3692	3	0.00
25/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	419	0	419	0	0.00
25/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	410	0	410	0	0.00
25/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	8858	9	8858	9	0.00
25/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	8784	9	8784	9	0.00
25/08/2015	R186 On 04-February-16	8.75	Put	Bond Future	2215	3	2215	3	6,700.00
25/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	8933	10	8933	10	0.00
25/08/2015	R186 On 05-May-16			Bond Future	8.60	116.3857	8.6038	116.3857	0.00
25/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	2689	2	2689	2	0.00
25/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	2721	2	2721	2	0.00
25/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	2658	2	2658	2	0.00
25/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	890	1	890	1	0.00
25/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	4728	5	4728	5	0.00
25/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	4639	5	4639	5	0.00
25/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	9064	10	9064	10	0.00
25/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	4683	5	4683	5	0.00
25/08/2015	R186 On 04-August-16			Bond Future	8.65	113.2303	8.6499	113.2303	0.00
25/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	3573	3	3573	3	0.00
25/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	3643	3	3643	3	0.00
25/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	3607	3	3607	3	0.00
25/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	4752	5	4752	5	0.00
25/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	4712	5	4712	5	0.00
25/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	4673	5	4673	5	0.00
25/08/2015	R197 On 05-November-15			Bond Future	295.62	296.6477	295.6173	296.6477	927.00
25/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	627	2	627	2	0.00
25/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	607	2	607	2	0.00
25/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	617	2	617	2	0.00
25/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	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
25/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R197 On 04-February-16			Bond Future	294.32	295.3638	294.3157	295.3638	0.00
25/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	2674	2	2674	2	0.00
25/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	2694	2	2694	2	0.00
25/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	2684	2	2684	2	0.00
25/08/2015	R202 On 05-November-15			Bond Future	240.82	242.8692	240.8169	242.8692	52,921.00
25/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	5173	3	5173	3	0.00
25/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	5193	3	5193	3	0.00
25/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	5183	3	5183	3	0.00
25/08/2015	R202 On 04-February-16			Bond Future	241.56	243.6453	241.5576	243.6453	0.00
25/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	1568	4	1568	4	0.00
25/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	1548	4	1548	4	0.00
25/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	1558	4	1558	4	0.00
25/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R203 On 05-November-15			Bond Future	7.44	102.4127	7.4352	102.4127	15,250.00
25/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	1	0	1	0	0.00
25/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	1	0	1	0	0.00
25/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	1	0	1	0	0.00
25/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2499	3	2499	3	0.00
25/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2517	3	2517	3	0.00
25/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2482	3	2482	3	0.00
25/08/2015	R203 On 04-February-16			Bond Future	7.53	104.1552	7.5318	104.1552	0.00
25/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	161	0	161	0	0.00
25/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	170	0	170	0	0.00
25/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	165	0	165	0	0.00
25/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	597	1	597	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
25/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	586	1	586	1	0.00
25/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	576	1	576	1	0.00
25/08/2015	R203 On 05-May-16			Bond Future	7.59	101.8440	7.5881	101.8440	0.00
25/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	329	0	329	0	0.00
25/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	319	0	319	0	0.00
25/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	324	0	324	0	0.00
25/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	762	1	762	1	0.00
25/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	746	1	746	1	0.00
25/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	754	1	754	1	0.00
25/08/2015	R204 On 05-November-15			Bond Future	7.76	103.4231	7.7580	103.4231	18,043.00
25/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	1	0	1	0	0.00
25/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	1	0	1	0	0.00
25/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	1	0	1	0	0.00
25/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	4226	5	4226	5	0.00
25/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	4198	5	4198	5	0.00
25/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	4255	5	4255	5	0.00
25/08/2015	R204 On 04-February-16			Bond Future	7.84	101.1457	7.8418	101.1457	0.00
25/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	383	0	383	0	0.00
25/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	375	0	375	0	0.00
25/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	366	0	366	0	0.00
25/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1244	1	1244	1	0.00
25/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1261	1	1261	1	0.00
25/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1226	1	1226	1	0.00
25/08/2015	R204 On 05-May-16			Bond Future	7.91	102.9510	7.9062	102.9510	0.00
25/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	852	1	852	1	0.00
25/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	841	1	841	1	0.00
25/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	830	1	830	1	0.00
25/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1205	1	1205	1	0.00
25/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1192	1	1192	1	0.00
25/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1217	1	1217	1	0.00
25/08/2015	R207 On 05-November-15			Bond Future	8.01	99.3219	8.0105	99.3219	44,051.00
25/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	414	0	414	0	0.00
25/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	438	0	438	0	0.00
25/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	426	0	426	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
25/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	201	0	201	0	19.00
25/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	158	0	158	0	53.00
25/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1350	2	1350	2	0.00
25/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	2179	2	2179	2	0.00
25/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1303	2	1303	2	0.00
25/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1976	2	1976	2	0.00
25/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1326	2	1326	2	0.00
25/08/2015	R207 On 04-February-16			Bond Future	8.09	97.3699	8.0909	97.3699	0.00
25/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	187	0	187	0	43.00
25/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	326	0	326	0	0.00
25/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	341	0	341	0	0.00
25/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	333	0	333	0	19.00
25/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	2280	3	2280	3	0.00
25/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	2255	3	2255	3	0.00
25/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	2306	3	2306	3	0.00
25/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2905	3	2905	3	0.00
25/08/2015	R207 On 05-May-16			Bond Future	8.16	99.1079	8.1606	99.1079	0.00
25/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	949	1	949	1	0.00
25/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	924	1	924	1	0.00
25/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	617	1	617	1	43.00
25/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	937	1	937	1	0.00
25/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1897	2	1897	2	0.00
25/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1878	2	1878	2	0.00
25/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2484	3	2484	3	0.00
25/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1915	2	1915	2	0.00
25/08/2015	R207 On 04-August-16			Bond Future	8.23	97.2918	8.2262	97.2918	0.00
25/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1198	1	1198	1	0.00
25/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1224	1	1224	1	0.00
25/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1211	1	1211	1	0.00
25/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1882	2	1882	2	0.00
25/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1866	2	1866	2	0.00
25/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1850	2	1850	2	0.00
25/08/2015	R208 On 05-November-15			Bond Future	8.13	94.4120	8.1335	94.4120	40,396.00
25/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	1864	2	1864	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
25/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	370	0	370	0	0.00
25/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	381	0	381	0	0.00
25/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	359	0	359	0	0.00
25/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	444	1	444	1	2,200.00
25/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1973	2	1973	2	0.00
25/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1942	2	1942	2	0.00
25/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	2004	2	2004	2	0.00
25/08/2015	R208 On 04-February-16			Bond Future	8.21	96.0186	8.2051	96.0186	0.00
25/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	596	0	596	0	0.00
25/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	584	0	584	0	0.00
25/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	608	0	608	0	0.00
25/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2455	3	2455	3	0.00
25/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2426	3	2426	3	0.00
25/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	2397	3	2397	3	0.00
25/08/2015	R208 On 05-May-16			Bond Future	8.26	94.3306	8.2639	94.3306	0.00
25/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1234	1	1234	1	0.00
25/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1249	1	1249	1	0.00
25/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1266	1	1266	1	0.00
25/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	2262	3	2262	3	0.00
25/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	2240	2	2240	2	0.00
25/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	2285	3	2285	3	0.00
25/08/2015	R209 On 05-November-15			Bond Future	8.99	74.8411	8.9929	74.8411	24,850.00
25/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	3125	3	3125	3	0.00
25/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	130	0	130	0	0.00
25/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	675	1	675	1	900.00
25/08/2015	R209 On 05-November-15	9.00	Call	Bond Future	2067	2	2067	2	0.00
25/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	135	0	135	0	0.00
25/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	141	0	141	0	0.00
25/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	2720	2	2720	2	0.00
25/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	8107	9	8107	9	0.00
25/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	1250	1	1250	1	900.00
25/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	4480	5	4480	5	0.00
25/08/2015	R209 On 05-November-15	9.00	Put	Bond Future	2014	2	2014	2	500.00
25/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	8189	9	8189	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
25/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	8026	8	8026	8	0.00
25/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1493	2	1493	2	640.00
25/08/2015	R209 On 04-February-16			Bond Future	9.04	76.1147	9.0448	76.1147	400.00
25/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	1998	2	1998	2	0.00
25/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2056	2	2056	2	0.00
25/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2027	2	2027	2	0.00
25/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	5015	5	5015	5	0.00
25/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	4197	4	4197	4	0.00
25/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	4293	5	4293	5	0.00
25/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1640	2	1640	2	2,200.00
25/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	4245	5	4245	5	0.00
25/08/2015	R209 On 05-May-16			Bond Future	9.09	74.3236	9.0902	74.3236	0.00
25/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	3422	3	3422	3	0.00
25/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	3458	3	3458	3	0.00
25/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	3388	3	3388	3	0.00
25/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	4084	4	4084	4	0.00
25/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	4046	4	4046	4	0.00
25/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	4123	4	4123	4	0.00
25/08/2015	R210 On 05-November-15			Bond Future	181.95	182.7541	181.9523	182.7541	1,698.00
25/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	1	0	1	0.00
25/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	1	0	1	0.00
25/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	1	0	1	0.00
25/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	58	0	58	0	0.00
25/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	48	0	48	0	0.00
25/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	38	0	38	0	0.00
25/08/2015	R210 On 04-February-16			Bond Future	185.06	185.8781	185.0626	185.8781	0.00
25/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	73	1	73	1	0.00
25/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	53	1	53	1	0.00
25/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	63	1	63	1	0.00
25/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 05-November-15			Bond Future	136.13	136.1369	136.1275	136.1369	0.00
25/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1138	1	1138	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
25/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1128	1	1128	1	0.00
25/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1118	1	1118	1	0.00
25/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 04-February-16			Bond Future	136.76	136.7677	136.7581	136.7677	1,120.00
25/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	2232	2	2232	2	0.00
25/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	2252	2	2252	2	0.00
25/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	2242	2	2242	2	0.00
25/08/2015	R212 On 05-November-15			Bond Future	142.99	143.0859	142.9939	143.0859	928.00
25/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	3006	3	3006	3	0.00
25/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	3016	3	3016	3	0.00
25/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2996	3	2996	3	0.00
25/08/2015	R212 On 04-February-16			Bond Future	143.58	143.6700	143.5763	143.6700	0.00
25/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	2424	2	2424	2	0.00
25/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	2434	2	2434	2	0.00
25/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	2414	2	2414	2	0.00
25/08/2015	R213 On 05-November-15			Bond Future	8.90	85.1528	8.8991	85.1528	21,426.00
25/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	64	0	64	0	0.00
25/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	70	0	70	0	0.00
25/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	67	0	67	0	0.00
25/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	9207	10	9207	10	0.00
25/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	9043	10	9043	10	0.00
25/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	9125	10	9125	10	0.00
25/08/2015	R213 On 04-February-16			Bond Future	8.96	86.6014	8.9595	86.6014	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
25/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	2178	2	2178	2	0.00
25/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	2209	2	2209	2	0.00
25/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	2148	2	2148	2	0.00
25/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3713	4	3713	4	0.00
25/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3669	4	3669	4	0.00
25/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3756	4	3756	4	0.00
25/08/2015	R213 On 05-May-16			Bond Future	9.01	84.5979	9.0073	84.5979	0.00
25/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	2761	3	2761	3	0.00
25/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	2791	3	2791	3	0.00
25/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	2823	3	2823	3	0.00
25/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4658	5	4658	5	0.00
25/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	4617	5	4617	5	0.00
25/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	4702	5	4702	5	0.00
25/08/2015	R214 On 05-November-15			Bond Future	9.03	75.8134	9.0275	75.8134	11,693.00
25/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	117	0	117	0	0.00
25/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	127	0	127	0	0.00
25/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	122	0	122	0	0.00
25/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	9040	9	9040	9	0.00
25/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	8950	9	8950	9	0.00
25/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	8861	9	8861	9	0.00
25/08/2015	R214 On 04-February-16			Bond Future	9.08	77.1031	9.0807	77.1031	4,620.00
25/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	530	0	530	0	0.00
25/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	542	0	542	0	0.00
25/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	519	0	519	0	0.00
25/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	9674	10	9674	10	0.00
25/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	9756	10	9756	10	0.00
25/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	9838	10	9838	10	0.00
25/08/2015	R214 On 05-May-16			Bond Future	9.12	75.1836	9.1229	75.1836	0.00
25/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	3494	3	3494	3	0.00
25/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	3567	3	3567	3	0.00
25/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	3529	3	3529	3	0.00
25/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	4486	5	4486	5	0.00
25/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	4445	5	4445	5	0.00
25/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	4529	5	4529	5	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
25/08/2015	R248 On 05-November-15			Bond Future	9.09	97.5551	9.0940	97.5551	48,532.00
25/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	12327	13	12327	13	0.00
25/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	12203	13	12203	13	0.00
25/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	12079	13	12079	13	0.00
25/08/2015	R248 On 04-February-16			Bond Future	9.15	99.2148	9.1490	99.2148	0.00
25/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	1501	2	1501	2	0.00
25/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	1399	2	1399	2	0.00
25/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	1603	2	1603	2	0.00
25/08/2015	R248 On 05-May-16			Bond Future	9.19	96.5492	9.1930	96.5492	0.00
25/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	1935	3	1935	3	0.00
25/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	2037	3	2037	3	0.00
25/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	1833	2	1833	2	0.00