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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
26/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	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
26/08/2015	2025 On 05-November-15			Bond Future	123.29	124.0525	123.2931	124.0525	538.00
26/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	283	1	283	1	0.00
26/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	303	1	303	1	0.00
26/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	293	1	293	1	0.00
26/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
26/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
26/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
26/08/2015	2025 On 04-February-16			Bond Future	124.18	124.9510	124.1759	124.9510	0.00
26/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	1814	1	1814	1	0.00
26/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	1824	1	1824	1	0.00
26/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	1834	1	1834	1	0.00
26/08/2015	2030 On 05-November-15			Bond Future	8.85	95.2114	8.8462	95.2114	9,973.00
26/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	2692	3	2692	3	0.00
26/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	2613	3	2613	3	0.00
26/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	2771	3	2771	3	0.00
26/08/2015	2030 On 04-February-16			Bond Future	8.91	92.8245	8.9051	92.8245	400.00
26/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	1174	1	1174	1	0.00
26/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	1251	1	1251	1	0.00
26/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	1098	1	1098	1	0.00
26/08/2015	2032 On 05-November-15			Bond Future	8.94	94.8322	8.9366	94.8322	1,579.00
26/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	8112	8	8112	8	0.00
26/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	8204	8	8204	8	0.00

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26/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	8020	8	8020	8	0.00
26/08/2015	2032 On 04-February-16			Bond Future	9.00	96.4459	8.9952	96.4459	0.00
26/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	2503	3	2503	3	0.00
26/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	2419	3	2419	3	0.00
26/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	2336	3	2336	3	0.00
26/08/2015	2032 On 05-May-16			Bond Future	9.05	94.0083	9.0463	94.0083	0.00
26/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	448	1	448	1	0.00
26/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	289	1	289	1	0.00
26/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	369	1	369	1	0.00
26/08/2015	2037 On 05-November-15			Bond Future	9.02	97.1350	9.0227	97.1350	47,355.00
26/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	9973	10	9973	10	0.00
26/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	10078	10	10078	10	0.00
26/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	9868	10	9868	10	0.00
26/08/2015	2037 On 04-February-16			Bond Future	9.08	94.5304	9.0780	94.5304	370.00
26/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	2995	3	2995	3	0.00
26/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	2901	3	2901	3	0.00
26/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	3088	3	3088	3	0.00
26/08/2015	2037 On 05-May-16			Bond Future	9.13	96.2167	9.1273	96.2167	0.00
26/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	1133	1	1133	1	0.00

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26/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	1222	2	1222	2	0.00
26/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	1043	1	1043	1	0.00
26/08/2015	2038 On 05-November-15			Bond Future	126.38	128.2020	126.3843	128.2020	5,820.00
26/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	7616	6	7616	6	0.00
26/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	7626	6	7626	6	0.00
26/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	7606	6	7606	6	0.00
26/08/2015	2038 On 04-February-16			Bond Future	127.17	129.0187	127.1673	129.0187	0.00
26/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	3843	2	3843	2	0.00
26/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	3833	2	3833	2	0.00
26/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	3823	2	3823	2	0.00
26/08/2015	2044 On 05-November-15			Bond Future	9.07	98.8375	9.0704	98.8375	14,576.00
26/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	8687	9	8687	9	0.00
26/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	8574	9	8574	9	0.00
26/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	8801	9	8801	9	0.00
26/08/2015	2044 On 04-February-16			Bond Future	9.12	96.1366	9.1230	96.1366	0.00
26/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	1111	1	1111	1	0.00
26/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	1310	2	1310	2	0.00
26/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	1211	2	1211	2	0.00
26/08/2015	2044 On 05-May-16			Bond Future	9.17	97.8515	9.1699	97.8515	0.00
26/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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26/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	1564	2	1564	2	0.00
26/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	1762	2	1762	2	0.00
26/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	1663	2	1663	2	0.00
26/08/2015	2046 On 05-November-15			Bond Future	125.41	126.5301	125.4094	126.5301	6,062.00
26/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	7591	6	7591	6	0.00
26/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	7581	6	7581	6	0.00
26/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	7601	6	7601	6	0.00
26/08/2015	2046 On 04-February-16			Bond Future	127.55	128.6930	127.5502	128.6930	0.00
26/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	1	0	1	0.00
26/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	1	0	1	0.00
26/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	1	0	1	0.00
26/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	460	0	460	0	0.00
26/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	450	0	450	0	0.00
26/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	440	0	440	0	0.00
26/08/2015	2050 On 05-November-15			Bond Future	133.85	136.3109	133.8549	136.3109	4,361.00
26/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	11145	9	11145	9	0.00
26/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	11155	9	11155	9	0.00
26/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	11135	9	11135	9	0.00
26/08/2015	2050 On 04-February-16			Bond Future	134.61	137.1063	134.6054	137.1063	0.00
26/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	3405	1	3405	1	0.00
26/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	3395	1	3395	1	0.00
26/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	3385	1	3385	1	0.00
26/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	AL37 On 05-November-15			Index Future	463.76	463.1490	463.7590	463.1490	3.00
26/08/2015	AL37 On 04-February-16			Index Future	471.64	471.0250	471.6390	471.0250	0.00
26/08/2015	AL7T On 05-November-15			Index Future	544.62	543.5100	544.6200	543.5100	1.00
26/08/2015	AL7T On 04-February-16			Index Future	553.87	552.7530	553.8730	552.7530	0.00
26/08/2015	ALBI On 05-November-15			Index Future	498.00	496.9120	497.9980	496.9120	456.00
26/08/2015	ALBI On 04-February-16			Index Future	506.46	505.3620	506.4590	505.3620	146.00
26/08/2015	ALBI On 05-May-16			Index Future	515.49	514.3630	515.4850	514.3630	0.00
26/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2015	EL28 On 05-November-15			Bond Future	126.92	126.9376	126.9241	126.9376	0.00
26/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	76	0	76	0	0.00
26/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	86	0	86	0	0.00
26/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	66	0	66	0	0.00
26/08/2015	EL28 On 04-February-16			Bond Future	129.09	129.1078	129.0911	129.1078	0.00
26/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	101	0	101	0	0.00
26/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	81	0	81	0	0.00
26/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	91	0	91	0	0.00
26/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
26/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
26/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
26/08/2015	ES33 On 05-November-15			Bond Future	9.94	80.7135	9.9377	80.7135	6,441.00
26/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6983	7	6983	7	0.00
26/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7063	7	7063	7	0.00
26/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6904	7	6904	7	0.00
26/08/2015	ES33 On 04-February-16			Bond Future	10.03	82.0868	10.0260	82.0868	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
26/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	179	0	179	0	0.00
26/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	110	0	110	0	0.00
26/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	248	0	248	0	0.00
26/08/2015	ES33 On 05-May-16			Bond Future	10.11	79.7596	10.1052	79.7596	0.00
26/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	788	1	788	1	0.00
26/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	650	1	650	1	0.00
26/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	719	1	719	1	0.00
26/08/2015	GOVI On 05-November-15			GOVI	494.62	493.6120	494.6210	493.6120	441.00
26/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
26/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
26/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
26/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	353790	36	353790	36	0.00
26/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	353890	36	353890	36	0.00
26/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	353690	36	353690	36	0.00
26/08/2015	GOVI On 04-February-16			GOVI	503.03	502.0060	503.0250	502.0060	26.00
26/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
26/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
26/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
26/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	89650	10	89650	10	0.00
26/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	89850	10	89850	10	0.00
26/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	89750	10	89750	10	0.00
26/08/2015	GOVI On 05-May-16			GOVI	511.99	510.9470	511.9900	510.9470	0.00
26/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
26/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
26/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
26/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	60000	7	60000	7	0.00
26/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	60100	7	60100	7	0.00
26/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	60200	7	60200	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/08/2015	IGOV On 05-November-15			Index Future	233.23	234.0510	233.2260	234.0510	973.00
26/08/2015	IGOV On 04-February-16			Index Future	237.21	238.0500	237.2070	238.0500	82.00
26/08/2015	IGOV On 05-May-16			Index Future	241.45	242.3080	241.4540	242.3080	0.00
26/08/2015	ILBI On 05-November-15			Index Future	632.27	634.3910	632.2700	634.3910	0.00
26/08/2015	ILBI On 04-February-16			Index Future	643.10	645.2620	643.1030	645.2620	160.00
26/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
26/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	0.00
26/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
26/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
26/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.72	93.2800	6.7200	93.2800	0.00
26/08/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.68	93.3250	6.6750	93.3250	0.00
26/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	2,000.00
26/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
26/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
26/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
26/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
26/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
26/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	0.00
26/08/2015	R023 On 05-November-15			Bond Future	8.29	98.4013	8.2863	98.4013	13,460.00
26/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	682	1	682	1	0.00
26/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	665	1	665	1	0.00
26/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	647	1	647	1	0.00
26/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	2197	2	2197	2	0.00
26/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	2234	2	2234	2	0.00
26/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	2161	2	2161	2	0.00
26/08/2015	R023 On 04-February-16			Bond Future	8.36	100.0753	8.3557	100.0753	1,050.00
26/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1005	1	1005	1	0.00
26/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1041	1	1041	1	0.00
26/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1023	1	1023	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
26/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2909	3	2909	3	0.00
26/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2875	3	2875	3	0.00
26/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2840	3	2840	3	0.00
26/08/2015	R023 On 05-May-16			Bond Future	8.41	97.9303	8.4061	97.9303	0.00
26/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	1963	2	1963	2	0.00
26/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	1939	2	1939	2	0.00
26/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	1916	2	1916	2	0.00
26/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2723	3	2723	3	0.00
26/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2751	3	2751	3	0.00
26/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2697	3	2697	3	0.00
26/08/2015	R186 On 05-November-15			Bond Future	8.46	118.2867	8.4626	118.2867	32,572.00
26/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	1959	2	1959	2	0.00
26/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	1235	1	1235	1	0.00
26/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1178	1	1178	1	0.00
26/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	286	0	286	0	169.00
26/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	438	0	438	0	674.00
26/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	1589	1	1589	1	843.00
26/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	3863	4	3863	4	0.00
26/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	4719	5	4719	5	0.00
26/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	1264	1	1264	1	0.00
26/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	306	0	306	0	1,200.00
26/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	1295	1	1295	1	0.00
26/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	2161	2	2161	2	650.00
26/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	2375	2	2375	2	0.00
26/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	3093	3	3093	3	1,090.00
26/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	5277	5	5277	5	0.00
26/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	6204	6	6204	6	0.00
26/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	2058	2	2058	2	6,308.00
26/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2991	3	2991	3	0.00
26/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	2472	3	2472	3	9,430.00
26/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2891	3	2891	3	0.00
26/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1870	2	1870	2	4,666.00
26/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1695	2	1695	2	4,667.00
26/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	893	1	893	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
26/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	6057	6	6057	6	0.00
26/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2940	3	2940	3	8,650.00
26/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	627	1	627	1	2,600.00
26/08/2015	R186 On 04-February-16			Bond Future	8.52	115.0007	8.5204	115.0007	5,365.00
26/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	474	0	474	0	0.00
26/08/2015	R186 On 04-February-16	8.75	Call	Bond Future	3866	4	3866	4	0.00
26/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	463	0	463	0	0.00
26/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	453	0	453	0	0.00
26/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	8642	9	8642	9	0.00
26/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	8569	9	8569	9	0.00
26/08/2015	R186 On 04-February-16	8.75	Put	Bond Future	2128	2	2128	2	6,700.00
26/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	8715	9	8715	9	0.00
26/08/2015	R186 On 05-May-16			Bond Future	8.57	117.0515	8.5683	117.0515	0.00
26/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	2831	3	2831	3	0.00
26/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	2863	3	2863	3	0.00
26/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	2798	3	2798	3	0.00
26/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	961	1	961	1	0.00
26/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	4603	5	4603	5	0.00
26/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	4515	5	4515	5	0.00
26/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	8871	9	8871	9	0.00
26/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	4559	5	4559	5	0.00
26/08/2015	R186 On 04-August-16			Bond Future	8.61	113.9077	8.6133	113.9077	0.00
26/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	3735	4	3735	4	0.00
26/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	3807	4	3807	4	0.00
26/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	3770	4	3770	4	0.00
26/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	4646	5	4646	5	0.00
26/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	4606	5	4606	5	0.00
26/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	4569	5	4569	5	0.00
26/08/2015	R197 On 05-November-15			Bond Future	294.77	295.6173	294.7664	295.6173	927.00
26/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	1	0	1	0.00
26/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	1	0	1	0.00
26/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	1	0	1	0.00
26/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	234	0	234	0	0.00
26/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	244	0	244	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
26/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	224	0	224	0	0.00
26/08/2015	R197 On 04-February-16			Bond Future	293.44	294.3157	293.4438	294.3157	0.00
26/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	3546	3	3546	3	0.00
26/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	3566	3	3566	3	0.00
26/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	3556	3	3556	3	0.00
26/08/2015	R202 On 05-November-15			Bond Future	242.48	240.8169	242.4838	240.8169	52,921.00
26/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3506	5	3506	5	0.00
26/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3526	5	3526	5	0.00
26/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3516	5	3516	5	0.00
26/08/2015	R202 On 04-February-16			Bond Future	243.25	241.5576	243.2481	241.5576	0.00
26/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3258	2	3258	2	0.00
26/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3238	2	3238	2	0.00
26/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3248	2	3248	2	0.00
26/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
26/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
26/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
26/08/2015	R203 On 05-November-15			Bond Future	7.39	102.6350	7.3869	102.6350	15,250.00
26/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	1	0	1	0	0.00
26/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	1	0	1	0	0.00
26/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	1	0	1	0	0.00
26/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2417	2	2417	2	0.00
26/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2434	3	2434	3	0.00
26/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2399	2	2399	2	0.00
26/08/2015	R203 On 04-February-16			Bond Future	7.48	104.3813	7.4768	104.3813	0.00
26/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	191	0	191	0	0.00
26/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	202	0	202	0	0.00
26/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	196	0	196	0	0.00
26/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	545	1	545	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
26/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	535	1	535	1	0.00
26/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	526	1	526	1	0.00
26/08/2015	R203 On 05-May-16			Bond Future	7.52	102.0724	7.5220	102.0724	0.00
26/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	364	0	364	0	0.00
26/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	353	0	353	0	0.00
26/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	359	0	359	0	0.00
26/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	712	1	712	1	0.00
26/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	697	1	697	1	0.00
26/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	705	1	705	1	0.00
26/08/2015	R204 On 05-November-15			Bond Future	7.72	103.7485	7.7171	103.7485	18,040.00
26/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	1	0	1	0	0.00
26/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	1	0	1	0	0.00
26/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	2	0	2	0	0.00
26/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	4115	4	4115	4	0.00
26/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	4086	4	4086	4	0.00
26/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	4143	4	4143	4	0.00
26/08/2015	R204 On 04-February-16			Bond Future	7.80	101.4766	7.7977	101.4766	0.00
26/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	426	0	426	0	0.00
26/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	417	0	417	0	0.00
26/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	408	0	408	0	0.00
26/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1174	1	1174	1	0.00
26/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1191	1	1191	1	0.00
26/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1158	1	1158	1	0.00
26/08/2015	R204 On 05-May-16			Bond Future	7.86	103.2860	7.8572	103.2860	0.00
26/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	912	1	912	1	0.00
26/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	901	1	901	1	0.00
26/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	890	1	890	1	0.00
26/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1151	1	1151	1	0.00
26/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1139	1	1139	1	0.00
26/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1163	1	1163	1	0.00
26/08/2015	R207 On 05-November-15			Bond Future	7.97	99.6518	7.9705	99.6518	44,051.00
26/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	464	0	464	0	0.00
26/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	489	0	489	0	0.00
26/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	476	0	476	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
26/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	230	0	230	0	19.00
26/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	183	0	183	0	53.00
26/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1261	1	1261	1	0.00
26/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	2066	2	2066	2	0.00
26/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1217	1	1217	1	0.00
26/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1868	2	1868	2	0.00
26/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1239	1	1239	1	0.00
26/08/2015	R207 On 04-February-16			Bond Future	8.05	97.7053	8.0486	97.7053	0.00
26/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	215	0	215	0	43.00
26/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	365	0	365	0	0.00
26/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	382	0	382	0	0.00
26/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	374	0	374	0	19.00
26/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	2183	2	2183	2	0.00
26/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	2158	2	2158	2	0.00
26/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	2208	2	2208	2	0.00
26/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2794	3	2794	3	0.00
26/08/2015	R207 On 05-May-16			Bond Future	8.11	99.4477	8.1148	99.4477	0.00
26/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1020	1	1020	1	0.00
26/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	994	1	994	1	0.00
26/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	672	1	672	1	43.00
26/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1007	1	1007	1	0.00
26/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1827	2	1827	2	0.00
26/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1809	2	1809	2	0.00
26/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2398	2	2398	2	0.00
26/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1845	2	1845	2	0.00
26/08/2015	R207 On 04-August-16			Bond Future	8.18	97.6373	8.1772	97.6373	0.00
26/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1281	1	1281	1	0.00
26/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1308	1	1308	1	0.00
26/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1294	1	1294	1	0.00
26/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1824	2	1824	2	0.00
26/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1808	2	1808	2	0.00
26/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1793	2	1793	2	0.00
26/08/2015	R208 On 05-November-15			Bond Future	8.09	94.8045	8.0941	94.8045	40,396.00
26/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	1986	2	1986	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
26/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	416	0	416	0	0.00
26/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	428	0	428	0	0.00
26/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	405	0	405	0	0.00
26/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	402	0	402	0	2,200.00
26/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1857	2	1857	2	0.00
26/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1826	2	1826	2	0.00
26/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1887	2	1887	2	0.00
26/08/2015	R208 On 04-February-16			Bond Future	8.16	96.4177	8.1639	96.4177	0.00
26/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	656	1	656	1	0.00
26/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	643	1	643	1	0.00
26/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	669	1	669	1	0.00
26/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2350	2	2350	2	0.00
26/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2322	2	2322	2	0.00
26/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	2294	2	2294	2	0.00
26/08/2015	R208 On 05-May-16			Bond Future	8.22	94.7352	8.2201	94.7352	0.00
26/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1319	1	1319	1	0.00
26/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1335	1	1335	1	0.00
26/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1353	1	1353	1	0.00
26/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	2181	2	2181	2	0.00
26/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	2160	2	2160	2	0.00
26/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	2203	2	2203	2	0.00
26/08/2015	R209 On 05-November-15			Bond Future	8.96	75.2623	8.9603	75.2623	24,850.00
26/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	3282	3	3282	3	0.00
26/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	145	0	145	0	0.00
26/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	732	1	732	1	900.00
26/08/2015	R209 On 05-November-15	9.00	Call	Bond Future	2192	2	2192	2	0.00
26/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	150	0	150	0	0.00
26/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	156	0	156	0	0.00
26/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	2866	3	2866	3	0.00
26/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	7879	8	7879	8	0.00
26/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	1165	1	1165	1	900.00
26/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	4294	4	4294	4	0.00
26/08/2015	R209 On 05-November-15	9.00	Put	Bond Future	1896	2	1896	2	500.00
26/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	7960	8	7960	8	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
26/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	7798	8	7798	8	0.00
26/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1396	1	1396	1	640.00
26/08/2015	R209 On 04-February-16			Bond Future	9.01	76.5431	9.0115	76.5431	400.00
26/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2104	2	2104	2	0.00
26/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2165	2	2165	2	0.00
26/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2134	2	2134	2	0.00
26/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	5192	5	5192	5	0.00
26/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	4060	4	4060	4	0.00
26/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	4154	4	4154	4	0.00
26/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1571	2	1571	2	2,200.00
26/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	4107	4	4107	4	0.00
26/08/2015	R209 On 05-May-16			Bond Future	9.06	74.7583	9.0559	74.7583	0.00
26/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	3560	3	3560	3	0.00
26/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	3597	3	3597	3	0.00
26/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	3525	3	3525	3	0.00
26/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3971	4	3971	4	0.00
26/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3934	4	3934	4	0.00
26/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	4010	4	4010	4	0.00
26/08/2015	R210 On 05-November-15			Bond Future	181.93	181.9523	181.9258	181.9523	1,698.00
26/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	84	0	84	0	0.00
26/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	74	0	74	0	0.00
26/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	64	0	64	0	0.00
26/08/2015	R210 On 04-February-16			Bond Future	185.03	185.0626	185.0315	185.0626	0.00
26/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	41	0	41	0	0.00
26/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	21	0	21	0	0.00
26/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	31	0	31	0	0.00
26/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
26/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
26/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
26/08/2015	R211 On 05-November-15			Bond Future	135.91	136.1275	135.9108	136.1275	0.00
26/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	921	1	921	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
26/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	911	1	911	1	0.00
26/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	901	1	901	1	0.00
26/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
26/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
26/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
26/08/2015	R211 On 04-February-16			Bond Future	136.53	136.7581	136.5347	136.7581	1,120.00
26/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	2455	2	2455	2	0.00
26/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	2475	2	2475	2	0.00
26/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	2465	2	2465	2	0.00
26/08/2015	R212 On 05-November-15			Bond Future	141.92	142.9939	141.9233	142.9939	928.00
26/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	4077	3	4077	3	0.00
26/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	4087	3	4087	3	0.00
26/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	4067	3	4067	3	0.00
26/08/2015	R212 On 04-February-16			Bond Future	142.48	143.5763	142.4842	143.5763	0.00
26/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	3516	2	3516	2	0.00
26/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	3526	2	3526	2	0.00
26/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	3506	2	3506	2	0.00
26/08/2015	R213 On 05-November-15			Bond Future	8.87	85.6444	8.8663	85.6444	21,426.00
26/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	73	0	73	0	0.00
26/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	79	0	79	0	0.00
26/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	76	0	76	0	0.00
26/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	8975	9	8975	9	0.00
26/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	8812	9	8812	9	0.00
26/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	8893	9	8893	9	0.00
26/08/2015	R213 On 04-February-16			Bond Future	8.93	87.1013	8.9259	87.1013	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
26/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	2290	2	2290	2	0.00
26/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	2321	2	2321	2	0.00
26/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	2258	2	2258	2	0.00
26/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3581	4	3581	4	0.00
26/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3539	4	3539	4	0.00
26/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3624	4	3624	4	0.00
26/08/2015	R213 On 05-May-16			Bond Future	8.97	85.1053	8.9727	85.1053	0.00
26/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	2889	3	2889	3	0.00
26/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	2920	3	2920	3	0.00
26/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	2953	3	2953	3	0.00
26/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4539	5	4539	5	0.00
26/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	4499	5	4499	5	0.00
26/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	4582	5	4582	5	0.00
26/08/2015	R214 On 05-November-15			Bond Future	9.00	76.2574	8.9951	76.2574	11,693.00
26/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	130	0	130	0	0.00
26/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	140	0	140	0	0.00
26/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	135	0	135	0	0.00
26/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	8797	9	8797	9	0.00
26/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	8708	9	8708	9	0.00
26/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	8619	9	8619	9	0.00
26/08/2015	R214 On 04-February-16			Bond Future	9.05	77.5546	9.0475	77.5546	4,620.00
26/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	568	1	568	1	0.00
26/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	580	1	580	1	0.00
26/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	556	1	556	1	0.00
26/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	9454	10	9454	10	0.00
26/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	9535	10	9535	10	0.00
26/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	9617	10	9617	10	0.00
26/08/2015	R214 On 05-May-16			Bond Future	9.09	75.6419	9.0888	75.6419	0.00
26/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	3630	3	3630	3	0.00
26/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	3705	4	3705	4	0.00
26/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	3667	4	3667	4	0.00
26/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	4360	4	4360	4	0.00
26/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	4320	4	4320	4	0.00
26/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	4402	5	4402	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
26/08/2015	R248 On 05-November-15			Bond Future	9.06	98.1241	9.0563	98.1241	48,532.00
26/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	11947	12	11947	12	0.00
26/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	11823	12	11823	12	0.00
26/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	11700	12	11700	12	0.00
26/08/2015	R248 On 04-February-16			Bond Future	9.11	99.7933	9.1105	99.7933	0.00
26/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	1117	2	1117	2	0.00
26/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	1015	1	1015	1	0.00
26/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	1219	2	1219	2	0.00
26/08/2015	R248 On 05-May-16			Bond Future	9.15	97.1364	9.1534	97.1364	0.00
26/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	1543	2	1543	2	0.00
26/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	1645	2	1645	2	0.00
26/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	1441	2	1441	2	0.00