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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
28/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	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
28/08/2015	2025 On 05-November-15			Bond Future	122.97	122.9715	122.9722	122.9715	538.00
28/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	18	0	18	0	0.00
28/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	28	0	28	0	0.00
28/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	38	0	38	0	0.00
28/08/2015	2025 On 04-February-16			Bond Future	123.85	123.8457	123.8472	123.8457	0.00
28/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	2143	2	2143	2	0.00
28/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	2153	2	2153	2	0.00
28/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	2163	2	2163	2	0.00
28/08/2015	2030 On 05-November-15			Bond Future	8.77	96.0170	8.7680	96.0170	9,973.00
28/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	2093	2	2093	2	0.00
28/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	2014	2	2014	2	0.00
28/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	2173	2	2173	2	0.00
28/08/2015	2030 On 04-February-16			Bond Future	8.82	93.6393	8.8246	93.6393	400.00
28/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	568	1	568	1	0.00
28/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	644	1	644	1	0.00
28/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	491	0	491	0	0.00
28/08/2015	2032 On 05-November-15			Bond Future	8.86	95.7367	8.8584	95.7367	1,579.00
28/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	7471	7	7471	7	0.00
28/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	7563	8	7563	8	0.00

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28/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	7380	7	7380	7	0.00
28/08/2015	2032 On 04-February-16			Bond Future	8.91	97.3613	8.9149	97.3613	0.00
28/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	1853	2	1853	2	0.00
28/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	1770	2	1770	2	0.00
28/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	1686	2	1686	2	0.00
28/08/2015	2032 On 05-May-16			Bond Future	8.96	94.9403	8.9637	94.9403	0.00
28/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	291	0	291	0	0.00
28/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	211	0	211	0	0.00
28/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	371	0	371	0	0.00
28/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
28/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
28/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
28/08/2015	2037 On 05-November-15			Bond Future	8.95	98.0847	8.9499	98.0847	47,355.00
28/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	9313	9	9313	9	0.00
28/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	9418	9	9418	9	0.00
28/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	9208	9	9208	9	0.00
28/08/2015	2037 On 04-February-16			Bond Future	9.00	95.4918	9.0033	95.4918	370.00
28/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	2325	2	2325	2	0.00
28/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	2232	2	2232	2	0.00
28/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	2419	2	2419	2	0.00
28/08/2015	2037 On 05-May-16			Bond Future	9.05	97.1955	9.0506	97.1955	0.00
28/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	453	0	453	0	0.00

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28/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	543	1	543	1	0.00
28/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	363	0	363	0	0.00
28/08/2015	2038 On 05-November-15			Bond Future	126.38	126.3794	126.3810	126.3794	7,020.00
28/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	7619	8	7619	8	0.00
28/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	7629	8	7629	8	0.00
28/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	7609	8	7609	8	0.00
28/08/2015	2038 On 04-February-16			Bond Future	127.16	127.1591	127.1615	127.1591	0.00
28/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	3848	4	3848	4	0.00
28/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	3838	4	3838	4	0.00
28/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	3828	4	3828	4	0.00
28/08/2015	2044 On 05-November-15			Bond Future	9.00	99.8726	8.9977	99.8726	17,432.00
28/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	7967	8	7967	8	0.00
28/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	7853	8	7853	8	0.00
28/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	8081	8	8081	8	0.00
28/08/2015	2044 On 04-February-16			Bond Future	9.05	97.1848	9.0485	97.1848	0.00
28/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	381	0	381	0	0.00
28/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	579	1	579	1	0.00
28/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	480	0	480	0	0.00
28/08/2015	2044 On 05-May-16			Bond Future	9.09	98.9188	9.0935	98.9188	0.00
28/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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28/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	822	1	822	1	0.00
28/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	1020	1	1020	1	0.00
28/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	921	1	921	1	0.00
28/08/2015	2046 On 05-November-15			Bond Future	125.82	125.8179	125.8195	125.8179	6,062.00
28/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	7180	7	7180	7	0.00
28/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	7170	7	7170	7	0.00
28/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	7190	7	7190	7	0.00
28/08/2015	2046 On 04-February-16			Bond Future	127.97	127.9626	127.9653	127.9626	0.00
28/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	45	0	45	0	0.00
28/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	35	0	35	0	0.00
28/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	25	0	25	0	0.00
28/08/2015	2050 On 05-November-15			Bond Future	133.85	133.8501	133.8520	133.8501	4,911.00
28/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	11148	11	11148	11	0.00
28/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	11158	11	11158	11	0.00
28/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	11138	11	11138	11	0.00
28/08/2015	2050 On 04-February-16			Bond Future	134.60	134.5971	134.6000	134.5971	0.00
28/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	3410	3	3410	3	0.00
28/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	3400	3	3400	3	0.00
28/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	3390	3	3390	3	0.00
28/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	AL37 On 05-November-15			Index Future	465.01	465.0520	465.0120	465.0520	3.00
28/08/2015	AL37 On 04-February-16			Index Future	472.90	472.9420	472.9030	472.9420	0.00
28/08/2015	AL7T On 05-November-15			Index Future	547.38	547.3930	547.3760	547.3930	1.00
28/08/2015	AL7T On 04-February-16			Index Future	556.67	556.6790	556.6650	556.6790	0.00
28/08/2015	ALBI On 05-November-15			Index Future	500.58	500.5970	500.5830	500.5970	456.00
28/08/2015	ALBI On 04-February-16			Index Future	509.08	509.0890	509.0790	509.0890	146.00
28/08/2015	ALBI On 05-May-16			Index Future	518.14	518.1620	518.1430	518.1620	0.00
28/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	EL28 On 05-November-15			Bond Future	126.51	126.3684	126.5083	126.3684	0.00
28/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	492	1	492	1	0.00
28/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	502	1	502	1	0.00
28/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	482	1	482	1	0.00
28/08/2015	EL28 On 04-February-16			Bond Future	128.67	128.5227	128.6658	128.5227	0.00
28/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	334	0	334	0	0.00
28/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	344	0	344	0	0.00
28/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	324	0	324	0	0.00
28/08/2015	ES33 On 05-November-15			Bond Future	9.86	81.4611	9.8640	81.4611	6,441.00
28/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6466	6	6466	6	0.00
28/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6545	7	6545	7	0.00
28/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6387	6	6387	6	0.00
28/08/2015	ES33 On 04-February-16			Bond Future	9.95	82.8433	9.9501	82.8433	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
28/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	277	0	277	0	0.00
28/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	415	0	415	0	0.00
28/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	346	0	346	0	0.00
28/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
28/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
28/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
28/08/2015	ES33 On 05-May-16			Bond Future	10.03	80.5298	10.0271	80.5298	0.00
28/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	255	0	255	0	0.00
28/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	118	0	118	0	0.00
28/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	186	0	186	0	0.00
28/08/2015	GOVI On 05-November-15			GOVI	496.99	497.0010	496.9890	497.0010	442.00
28/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
28/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
28/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
28/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	330110	33	330110	33	0.00
28/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	330210	33	330210	33	0.00
28/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	330010	33	330010	33	0.00
28/08/2015	GOVI On 04-February-16			GOVI	505.42	505.4320	505.4230	505.4320	26.00
28/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
28/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
28/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
28/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	65670	7	65670	7	0.00
28/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	65870	7	65870	7	0.00
28/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	65770	7	65770	7	0.00
28/08/2015	GOVI On 05-May-16			GOVI	514.42	514.4390	514.4220	514.4390	0.00
28/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
28/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
28/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
28/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	35680	4	35680	4	0.00
28/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	35780	4	35780	4	0.00
28/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	35880	4	35880	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/08/2015	IGOV On 05-November-15			Index Future	232.55	232.8920	232.5460	232.8920	973.00
28/08/2015	IGOV On 04-February-16			Index Future	236.51	236.8620	236.5110	236.8620	82.00
28/08/2015	IGOV On 05-May-16			Index Future	240.74	241.1010	240.7410	241.1010	0.00
28/08/2015	ILBI On 05-November-15			Index Future	630.40	631.3270	630.4010	631.3270	0.00
28/08/2015	ILBI On 04-February-16			Index Future	641.20	642.1430	641.1990	642.1430	160.00
28/08/2015	IS01 On 19-December-16			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	IS02 On 18-December-17			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	IS05 On 17-December-20			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	IS10 On 17-December-25			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
28/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
28/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
28/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
28/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
28/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	0.00
28/08/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	0.00
28/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,000.00
28/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
28/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	0.00
28/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
28/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
28/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
28/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.3000	7.7000	92.3000	0.00
28/08/2015	R023 On 05-November-15			Bond Future	8.22	98.9962	8.2174	98.9962	14,805.00
28/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	793	1	793	1	0.00
28/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	773	1	773	1	0.00
28/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	754	1	754	1	0.00
28/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1940	2	1940	2	0.00
28/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1975	2	1975	2	0.00
28/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1906	2	1906	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
28/08/2015	R023 On 04-February-16			Bond Future	8.28	100.6757	8.2838	100.6757	1,050.00
28/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1128	1	1128	1	0.00
28/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1167	1	1167	1	0.00
28/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1147	1	1147	1	0.00
28/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2662	3	2662	3	0.00
28/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2629	3	2629	3	0.00
28/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2596	3	2596	3	0.00
28/08/2015	R023 On 05-May-16			Bond Future	8.33	98.5417	8.3312	98.5417	0.00
28/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2132	2	2132	2	0.00
28/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2107	2	2107	2	0.00
28/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2083	2	2083	2	0.00
28/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2516	3	2516	3	0.00
28/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2542	3	2542	3	0.00
28/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2491	2	2491	2	0.00
28/08/2015	R186 On 05-November-15			Bond Future	8.38	119.1963	8.3789	119.1963	32,572.00
28/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	2276	2	2276	2	0.00
28/08/2015	R186 On 05-November-15	8.75	Call	Bond Future	3763	4	3763	4	0.00
28/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	1467	1	1467	1	0.00
28/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1402	1	1402	1	0.00
28/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	359	0	359	0	169.00
28/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	542	1	542	1	674.00
28/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	1865	2	1865	2	843.00
28/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	4330	4	4330	4	0.00
28/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	5231	5	5231	5	0.00
28/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	1500	2	1500	2	0.00
28/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	383	0	383	0	1,200.00
28/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	2732	3	2732	3	0.00
28/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	1534	2	1534	2	0.00
28/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	2498	3	2498	3	650.00
28/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2662	3	2662	3	1,090.00
28/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	4725	5	4725	5	0.00
28/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	5622	6	5622	6	0.00
28/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1719	2	1719	2	6,308.00
28/08/2015	R186 On 05-November-15	8.75	Put	Bond Future	894	1	894	1	10,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2567	3	2567	3	0.00
28/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	2093	2	2093	2	9,430.00
28/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1397	1	1397	1	4,667.00
28/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2475	2	2475	2	0.00
28/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1552	2	1552	2	4,666.00
28/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2520	3	2520	3	8,650.00
28/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	705	1	705	1	2,283.00
28/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	5479	5	5479	5	0.00
28/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	484	0	484	0	2,600.00
28/08/2015	R186 On 04-February-16			Bond Future	8.43	115.9202	8.4338	115.9202	5,365.00
28/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	562	1	562	1	0.00
28/08/2015	R186 On 04-February-16	8.75	Call	Bond Future	4263	4	4263	4	0.00
28/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	550	1	550	1	0.00
28/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	538	1	538	1	0.00
28/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	8064	8	8064	8	0.00
28/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	7992	8	7992	8	0.00
28/08/2015	R186 On 04-February-16	8.75	Put	Bond Future	1861	2	1861	2	6,700.00
28/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	8136	8	8136	8	0.00
28/08/2015	R186 On 05-May-16			Bond Future	8.48	117.9878	8.4787	117.9878	0.00
28/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3123	3	3123	3	0.00
28/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3158	3	3158	3	0.00
28/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3088	3	3088	3	0.00
28/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1095	1	1095	1	0.00
28/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	4219	4	4219	4	0.00
28/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	4135	4	4135	4	0.00
28/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	8330	8	8330	8	0.00
28/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	4177	4	4177	4	0.00
28/08/2015	R186 On 04-August-16			Bond Future	8.52	114.8575	8.5204	114.8575	0.00
28/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	4063	4	4063	4	0.00
28/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	4139	4	4139	4	0.00
28/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	4100	4	4100	4	0.00
28/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	4289	4	4289	4	0.00
28/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	4251	4	4251	4	0.00
28/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	4216	4	4216	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2015	R197 On 05-November-15			Bond Future	294.96	294.7531	294.9564	294.7531	927.00
28/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	44	0	44	0	0.00
28/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	54	0	54	0	0.00
28/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	34	0	34	0	0.00
28/08/2015	R197 On 04-February-16			Bond Future	293.63	293.4227	293.6314	293.4227	0.00
28/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	3359	4	3359	4	0.00
28/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	3379	4	3379	4	0.00
28/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	3369	4	3369	4	0.00
28/08/2015	R202 On 05-November-15			Bond Future	239.77	241.7923	239.7660	241.7923	53,321.00
28/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	6224	4	6224	4	0.00
28/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	6244	4	6244	4	0.00
28/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	6234	4	6234	4	0.00
28/08/2015	R202 On 04-February-16			Bond Future	240.48	242.5386	240.4794	242.5386	0.00
28/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	489	3	489	3	0.00
28/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	469	3	469	3	0.00
28/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	479	3	479	3	0.00
28/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
28/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
28/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
28/08/2015	R203 On 05-November-15			Bond Future	7.30	102.8726	7.3017	102.8726	15,250.00
28/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	1	0	1	0	0.00
28/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	1	0	1	0	0.00
28/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	1	0	1	0	0.00
28/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2271	2	2271	2	0.00
28/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2289	2	2289	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
28/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2253	2	2253	2	0.00
28/08/2015	R203 On 04-February-16			Bond Future	7.38	104.6181	7.3786	104.6181	0.00
28/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	244	0	244	0	0.00
28/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	256	0	256	0	0.00
28/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	250	0	250	0	0.00
28/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	451	0	451	0	0.00
28/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	442	0	442	0	0.00
28/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	434	0	434	0	0.00
28/08/2015	R203 On 05-May-16			Bond Future	7.41	102.3137	7.4060	102.3137	0.00
28/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	424	0	424	0	0.00
28/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	412	0	412	0	0.00
28/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	418	0	418	0	0.00
28/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	624	1	624	1	0.00
28/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	610	1	610	1	0.00
28/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	617	1	617	1	0.00
28/08/2015	R204 On 05-November-15			Bond Future	7.64	104.0832	7.6403	104.0832	18,040.00
28/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	2	0	2	0	0.00
28/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	2	0	2	0	0.00
28/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	2	0	2	0	0.00
28/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3905	4	3905	4	0.00
28/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3877	4	3877	4	0.00
28/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3934	4	3934	4	0.00
28/08/2015	R204 On 04-February-16			Bond Future	7.71	101.8122	7.7142	101.8122	0.00
28/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	500	1	500	1	0.00
28/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	490	0	490	0	0.00
28/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	480	0	480	0	0.00
28/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1036	1	1036	1	0.00
28/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1051	1	1051	1	0.00
28/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1020	1	1020	1	0.00
28/08/2015	R204 On 05-May-16			Bond Future	7.77	103.6280	7.7656	103.6280	0.00
28/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1012	1	1012	1	0.00
28/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1000	1	1000	1	0.00
28/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	988	1	988	1	0.00
28/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1037	1	1037	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
28/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1025	1	1025	1	0.00
28/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1048	1	1048	1	0.00
28/08/2015	R207 On 05-November-15			Bond Future	7.89	100.0655	7.8898	100.0655	44,051.00
28/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	557	1	557	1	0.00
28/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	586	1	586	1	0.00
28/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	571	1	571	1	0.00
28/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	285	0	285	0	19.00
28/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	228	0	228	0	53.00
28/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1076	1	1076	1	0.00
28/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1833	2	1833	2	0.00
28/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1035	1	1035	1	0.00
28/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1644	2	1644	2	0.00
28/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1056	1	1056	1	0.00
28/08/2015	R207 On 04-February-16			Bond Future	7.96	98.1215	7.9625	98.1215	0.00
28/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	260	0	260	0	43.00
28/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	433	0	433	0	0.00
28/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	452	0	452	0	0.00
28/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	443	0	443	0	19.00
28/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1971	2	1971	2	0.00
28/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1947	2	1947	2	0.00
28/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1994	2	1994	2	0.00
28/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2558	3	2558	3	0.00
28/08/2015	R207 On 05-May-16			Bond Future	8.02	99.8716	8.0225	99.8716	0.00
28/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1138	1	1138	1	0.00
28/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1110	1	1110	1	0.00
28/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	761	1	761	1	43.00
28/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1124	1	1124	1	0.00
28/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1659	2	1659	2	0.00
28/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1642	2	1642	2	0.00
28/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2202	2	2202	2	0.00
28/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1676	2	1676	2	0.00
28/08/2015	R207 On 04-August-16			Bond Future	8.08	98.0658	8.0776	98.0658	0.00
28/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1411	1	1411	1	0.00
28/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1440	1	1440	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
28/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1425	1	1425	1	0.00
28/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1665	2	1665	2	0.00
28/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1651	2	1651	2	0.00
28/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1636	2	1636	2	0.00
28/08/2015	R208 On 05-November-15			Bond Future	8.02	95.2967	8.0195	95.2967	40,396.00
28/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2211	2	2211	2	0.00
28/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	498	1	498	1	0.00
28/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	512	1	512	1	0.00
28/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	485	0	485	0	0.00
28/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	317	0	317	0	2,200.00
28/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1628	2	1628	2	0.00
28/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1600	2	1600	2	0.00
28/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1657	2	1657	2	0.00
28/08/2015	R208 On 04-February-16			Bond Future	8.09	96.9138	8.0853	96.9138	0.00
28/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	752	1	752	1	0.00
28/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	738	1	738	1	0.00
28/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	766	1	766	1	0.00
28/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2131	2	2131	2	0.00
28/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2105	2	2105	2	0.00
28/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	2078	2	2078	2	0.00
28/08/2015	R208 On 05-May-16			Bond Future	8.14	95.2405	8.1372	95.2405	0.00
28/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1453	1	1453	1	0.00
28/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1470	1	1470	1	0.00
28/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1489	2	1489	2	0.00
28/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1998	2	1998	2	0.00
28/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1978	2	1978	2	0.00
28/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	2019	2	2019	2	0.00
28/08/2015	R209 On 05-November-15			Bond Future	8.89	76.0476	8.8876	76.0476	24,850.00
28/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	3634	4	3634	4	0.00
28/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	176	0	176	0	0.00
28/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	856	1	856	1	900.00
28/08/2015	R209 On 05-November-15	9.00	Call	Bond Future	2467	2	2467	2	0.00
28/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	183	0	183	0	0.00
28/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	189	0	189	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
28/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	3192	3	3192	3	0.00
28/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	7365	7	7365	7	0.00
28/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	970	1	970	1	900.00
28/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3872	4	3872	4	0.00
28/08/2015	R209 On 05-November-15	9.00	Put	Bond Future	1625	2	1625	2	500.00
28/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	7445	7	7445	7	0.00
28/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	7285	7	7285	7	0.00
28/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1176	1	1176	1	640.00
28/08/2015	R209 On 04-February-16			Bond Future	8.94	77.3380	8.9370	77.3380	400.00
28/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2322	2	2322	2	0.00
28/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2387	2	2387	2	0.00
28/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2355	2	2355	2	0.00
28/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	5570	6	5570	6	0.00
28/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3729	4	3729	4	0.00
28/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3818	4	3818	4	0.00
28/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1396	1	1396	1	2,200.00
28/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3773	4	3773	4	0.00
28/08/2015	R209 On 05-May-16			Bond Future	8.98	75.5677	8.9796	75.5677	0.00
28/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	3838	4	3838	4	0.00
28/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	3876	4	3876	4	0.00
28/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	3801	4	3801	4	0.00
28/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3686	4	3686	4	0.00
28/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3651	4	3651	4	0.00
28/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3724	4	3724	4	0.00
28/08/2015	R210 On 05-November-15			Bond Future	181.33	181.1296	181.3271	181.1296	2,148.00
28/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	683	1	683	1	0.00
28/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	673	1	673	1	0.00
28/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	663	1	663	1	0.00
28/08/2015	R210 On 04-February-16			Bond Future	184.42	184.2172	184.4193	184.2172	0.00
28/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	581	1	581	1	0.00
28/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	591	1	591	1	0.00
28/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	571	1	571	1	0.00
28/08/2015	R211 On 05-November-15			Bond Future	135.86	135.8645	135.8629	135.8645	0.00
28/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	873	1	873	1	0.00
28/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	863	1	863	1	0.00
28/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	853	1	853	1	0.00
28/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
28/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
28/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
28/08/2015	R211 On 04-February-16			Bond Future	136.48	136.4841	136.4834	136.4841	1,120.00
28/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	2507	3	2507	3	0.00
28/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	2527	3	2527	3	0.00
28/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	2517	3	2517	3	0.00
28/08/2015	R212 On 05-November-15			Bond Future	141.58	141.5831	141.5838	141.5831	928.00
28/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	4416	4	4416	4	0.00
28/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	4426	4	4426	4	0.00
28/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	4406	4	4406	4	0.00
28/08/2015	R212 On 04-February-16			Bond Future	142.14	142.1347	142.1363	142.1347	0.00
28/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	3864	4	3864	4	0.00
28/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	3874	4	3874	4	0.00
28/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	3854	4	3854	4	0.00
28/08/2015	R213 On 05-November-15			Bond Future	8.79	86.4587	8.7882	86.4587	21,426.00
28/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	92	0	92	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
28/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	100		0	100	0	0.00
28/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	96		0	96	0	0.00
28/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	8416		8	8416	8	0.00
28/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	8254		8	8254	8	0.00
28/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	8335		8	8335	8	0.00
28/08/2015	R213 On 04-February-16			Bond Future	8.85		87.9256	8.8456	87.9256	200.00
28/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	2542		3	2542	3	0.00
28/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	2576		3	2576	3	0.00
28/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	2509		3	2509	3	0.00
28/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3248		3	3248	3	0.00
28/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3208		3	3208	3	0.00
28/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3288		3	3288	3	0.00
28/08/2015	R213 On 05-May-16			Bond Future	8.89		85.9444	8.8902	85.9444	0.00
28/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3148		3	3148	3	0.00
28/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3181		3	3181	3	0.00
28/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3216		3	3216	3	0.00
28/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4206		4	4206	4	0.00
28/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	4167		4	4167	4	0.00
28/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	4247		4	4247	4	0.00
28/08/2015	R214 On 05-November-15			Bond Future	8.92		77.0856	8.9225	77.0856	11,693.00
28/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	158		0	158	0	0.00
28/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	170		0	170	0	0.00
28/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	164		0	164	0	0.00
28/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	8248		8	8248	8	0.00
28/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	8160		8	8160	8	0.00
28/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	8073		8	8073	8	0.00
28/08/2015	R214 On 04-February-16			Bond Future	8.97		78.3934	8.9730	78.3934	4,620.00
28/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	648		1	648	1	0.00
28/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	662		1	662	1	0.00
28/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	635		1	635	1	0.00
28/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8950		9	8950	9	0.00
28/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	9030		9	9030	9	0.00
28/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	9110		9	9110	9	0.00
28/08/2015	R214 On 05-May-16			Bond Future	9.01		76.4959	9.0126	76.4959	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
28/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	3916	4	3916	4	0.00
28/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	3994	4	3994	4	0.00
28/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	3954	4	3954	4	0.00
28/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	4053	4	4053	4	0.00
28/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	4015	4	4015	4	0.00
28/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	4094	4	4094	4	0.00
28/08/2015	R248 On 05-November-15			Bond Future	8.98	99.2392	8.9836	99.2392	48,532.00
28/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	11206	11	11206	11	0.00
28/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	11082	11	11082	11	0.00
28/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	10959	11	10959	11	0.00
28/08/2015	R248 On 04-February-16			Bond Future	9.04	100.9228	9.0359	100.9228	0.00
28/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	365	0	365	0	0.00
28/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	263	0	263	0	0.00
28/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	467	0	467	0	0.00
28/08/2015	R248 On 05-May-16			Bond Future	9.08	98.2864	9.0770	98.2864	0.00
28/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	780	1	780	1	0.00
28/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	882	1	882	1	0.00
28/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	678	1	678	1	0.00