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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/08/2015 TO: 17/08/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	0857 On 31-March-21			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
17/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	2025 On 05-November-15			Bond Future	125.01	125.0211	125.0138	125.0211	38.00
17/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	2004	2	2	2	0.00
17/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	2024	2	2	2	0.00
17/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	2014	2	2	2	0.00
17/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2025 On 04-February-16			Bond Future	125.94	125.9480	125.9383	125.9480	0.00
17/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	52	0	0	0	0.00
17/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	62	0	0	0	0.00
17/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	72	0	0	0	0.00
17/08/2015	2030 On 05-November-15			Bond Future	8.64	97.3877	97.0299	97.3877	9,955.00
17/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	1085	1	1	1	0.00
17/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	1006	1	1	1	0.00
17/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	1164	1	1	1	0.00
17/08/2015	2030 On 04-February-16			Bond Future	8.69	95.0473	94.6814	95.0473	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	545	1	1	1	0.00
17/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	469	1	0	1	0.00
17/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	393	1	0	1	0.00
17/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2032 On 05-November-15			Bond Future	8.72	97.2466	96.8197	97.2466	1,579.00
17/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	6351	6	6	6	0.00
17/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	6443	6	6	6	0.00
17/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	6259	6	6	6	0.00
17/08/2015	2032 On 04-February-16			Bond Future	8.77	98.9111	98.4749	98.9111	0.00
17/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	702	0	1	0	0.00
17/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	619	0	1	0	0.00
17/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	536	0	1	0	0.00
17/08/2015	2032 On 05-May-16			Bond Future	8.82	96.5192	96.0762	96.5192	0.00
17/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	1466	2	1	2	0.00
17/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	1386	2	1	2	0.00
17/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	1546	2	2	2	0.00
17/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2037 On 05-November-15			Bond Future	8.84	99.5713	99.0992	99.5713	44,477.00
17/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	8303	8	8	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
17/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	8409	8	8	8	0.00
17/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	8198	8	8	8	0.00
17/08/2015	2037 On 04-February-16			Bond Future	8.89	97.0179	96.5356	97.0179	370.00
17/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	1287	1	1	1	0.00
17/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	1194	1	1	1	0.00
17/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	1381	1	1	1	0.00
17/08/2015	2037 On 05-May-16			Bond Future	8.93	98.7501	98.2603	98.7501	0.00
17/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	518	1	1	1	0.00
17/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	698	1	1	1	0.00
17/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	608	1	1	1	0.00
17/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2038 On 05-November-15			Bond Future	130.08	130.0900	130.0834	130.0900	5,820.00
17/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3917	4	4	4	0.00
17/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3927	4	4	4	0.00
17/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3907	4	4	4	0.00
17/08/2015	2038 On 04-February-16			Bond Future	130.94	130.9513	130.9422	130.9513	0.00
17/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	68	0	0	0	0.00
17/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	58	0	0	0	0.00
17/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	48	0	0	0	0.00
17/08/2015	2044 On 05-November-15			Bond Future	8.90	101.3990	100.8821	101.3990	14,593.00
17/08/2015	2044 On 05-November-15	8.24	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
17/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	6963	6	7	6	0.00
17/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	6849	6	7	6	0.00
17/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	7077	7	7	7	0.00
17/08/2015	2044 On 04-February-16			Bond Future	8.94	98.7516	98.2238	98.7516	0.00
17/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	652	1	1	1	0.00
17/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	454	1	0	1	0.00
17/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	553	1	1	1	0.00
17/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2044 On 05-May-16			Bond Future	8.99	100.5148	99.9787	100.5148	0.00
17/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	135	1	0	1	0.00
17/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	35	1	0	1	0.00
17/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	234	1	0	1	0.00
17/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2046 On 05-November-15			Bond Future	128.68	128.6886	128.6825	128.6886	6,062.00
17/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	4318	4	4	4	0.00
17/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	4308	4	4	4	0.00
17/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	4328	4	4	4	0.00
17/08/2015	2046 On 04-February-16			Bond Future	130.89	130.9006	130.8918	130.9006	0.00
17/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2902	3	3	3	0.00
17/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2882	3	3	3	0.00
17/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2892	3	3	3	0.00
17/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00

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17/08/2015	2050 On 05-November-15			Bond Future	139.20	138.8643	139.1955	138.8643	4,361.00
17/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	5804	6	6	6	0.00
17/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	5814	6	6	6	0.00
17/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	5794	6	6	6	0.00
17/08/2015	2050 On 04-February-16			Bond Future	140.05	139.7163	140.0508	139.7163	0.00
17/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	2051	2	2	2	0.00
17/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	2041	2	2	2	0.00
17/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	2061	2	2	2	0.00
17/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	AL37 On 05-November-15			Index Future	466.83	467.2430	466.8320	467.2430	3.00
17/08/2015	AL37 On 04-February-16			Index Future	474.81	475.2370	474.8060	475.2370	0.00
17/08/2015	AL7T On 05-November-15			Index Future	551.73	553.2490	551.7260	553.2490	1.00
17/08/2015	AL7T On 04-February-16			Index Future	561.15	562.7150	561.1510	562.7150	0.00
17/08/2015	ALBI On 05-November-15			Index Future	504.46	506.0480	504.4620	506.0480	456.00
17/08/2015	ALBI On 04-February-16			Index Future	513.08	514.7060	513.0790	514.7060	152.00

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17/08/2015	ALBI On 05-May-16			Index Future	522.23	523.8860	522.2320	523.8860	0.00
17/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C207 On 15-January-20			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
17/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2015	EL28 On 05-November-15			Bond Future	127.95	127.9566	127.9510	127.9566	0.00
17/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	961	1	1	1	0.00
17/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	951	1	1	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
17/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	941	1	1	1	0.00
17/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	EL28 On 04-February-16			Bond Future	130.15	130.1564	130.1481	130.1564	0.00
17/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	1158	1	1	1	0.00
17/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	1138	1	1	1	0.00
17/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	1148	1	1	1	0.00
17/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	ES33 On 05-November-15			Bond Future	9.75	82.6547	82.2542	82.6547	6,441.00
17/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5679	5	6	5	0.00
17/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5758	5	6	5	0.00
17/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5600	5	6	5	0.00
17/08/2015	ES33 On 04-February-16			Bond Future	9.83	84.0692	83.6603	84.0692	0.00
17/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1087	1	1	1	0.00
17/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1225	2	1	2	0.00
17/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1156	2	1	2	0.00
17/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	ES33 On 05-May-16			Bond Future	9.91	81.7789	81.3635	81.7789	0.00
17/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	573	1	1	1	0.00
17/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	710	1	1	1	0.00
17/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	641	1	1	1	0.00
17/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2015	GOVI On 05-November-15			GOVI	500.52	501.9010	500.5240	501.9010	441.00
17/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
17/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
17/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
17/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	294760	28	29	28	0.00
17/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	294860	28	29	28	0.00
17/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	294660	28	29	28	0.00
17/08/2015	GOVI On 04-February-16			GOVI	509.07	510.4880	509.0740	510.4880	26.00
17/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
17/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
17/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
17/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	29160	2	3	2	0.00
17/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	29360	2	3	2	0.00
17/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	29260	2	3	2	0.00
17/08/2015	GOVI On 05-May-16			GOVI	518.16	519.5930	518.1560	519.5930	0.00
17/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	1660	2	0	2	0.00
17/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	1460	2	0	2	0.00
17/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	1560	2	0	2	0.00
17/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
17/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
17/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
17/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/08/2015	IGOV On 05-November-15			Index Future	236.30	236.2720	236.2990	236.2720	973.00
17/08/2015	IGOV On 04-February-16			Index Future	240.35	240.3330	240.3540	240.3330	82.00
17/08/2015	IGOV On 05-May-16			Index Future	244.66	244.6390	244.6600	244.6390	0.00
17/08/2015	ILBI On 05-November-15			Index Future	640.35	640.2260	640.3530	640.2260	0.00
17/08/2015	ILBI On 04-February-16			Index Future	651.34	651.2140	651.3390	651.2140	160.00
17/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
17/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.6800	93.7000	93.6800	0.00
17/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6400	93.6600	93.6400	0.00
17/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.45	93.5400	93.5500	93.5400	0.00
17/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.48	93.5100	93.5200	93.5100	0.00
17/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.59	93.4000	93.4100	93.4000	0.00
17/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.76	93.2500	93.2400	93.2500	2,000.00
17/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.79	93.2100	93.2100	93.2100	0.00
17/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.01	92.9800	92.9900	92.9800	0.00
17/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.23	92.7800	92.7700	92.7800	0.00
17/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6300	92.6200	92.6300	0.00
17/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.50	92.5300	92.5000	92.5300	0.00
17/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.4000	92.3900	92.4000	0.00
17/08/2015	R023 On 05-November-15			Bond Future	8.09	99.8084	99.6716	99.8084	17,815.00
17/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	1168	1	1	1	0.00
17/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	1143	1	1	1	0.00
17/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	1119	1	1	1	0.00
17/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1610	2	2	2	0.00
17/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1640	2	2	2	0.00
17/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1581	2	2	2	0.00
17/08/2015	R023 On 04-February-16			Bond Future	8.14	101.5163	101.3750	101.5163	1,050.00
17/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1443	2	1	2	0.00
17/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1489	2	1	2	0.00
17/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1466	2	1	2	0.00
17/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2254	2	2	2	0.00
17/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2224	2	2	2	0.00
17/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2195	2	2	2	0.00
17/08/2015	R023 On 05-May-16			Bond Future	8.18	99.3988	99.2561	99.3988	0.00
17/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2514	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2487	3	2	3	0.00
17/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2460	3	2	3	0.00
17/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2156	2	2	2	0.00
17/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2179	2	2	2	0.00
17/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2133	2	2	2	0.00
17/08/2015	R186 On 05-November-15			Bond Future	8.25	120.6029	120.1949	120.6029	32,585.00
17/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	2972	3	3	3	0.00
17/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	2033	2	2	2	0.00
17/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1955	2	2	2	0.00
17/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	608	1	1	1	169.00
17/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	866	1	1	1	674.00
17/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2501	3	3	3	843.00
17/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	5199	6	5	6	0.00
17/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	6140	7	6	7	0.00
17/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	2072	2	2	2	0.00
17/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	643	1	1	1	1,200.00
17/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	2113	2	2	2	0.00
17/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	3222	4	3	4	0.00
17/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3481	4	3	4	0.00
17/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2221	2	2	2	1,090.00
17/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	4054	4	4	4	0.00
17/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	4876	5	5	5	0.00
17/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1420	1	1	1	6,308.00
17/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2139	2	2	2	0.00
17/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	1735	2	2	2	9,430.00
17/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2060	2	2	2	0.00
17/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1281	1	1	1	4,666.00
17/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1152	1	1	1	4,667.00
17/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	580	1	1	1	843.00
17/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	4745	4	5	4	0.00
17/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2099	2	2	2	8,690.00
17/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	399	0	0	0	2,600.00
17/08/2015	R186 On 04-February-16			Bond Future	8.30	117.3678	116.9504	117.3678	5,365.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	781	1	1	1	0.00
17/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	764	1	1	1	0.00
17/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	749	1	1	1	0.00
17/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	7253	7	7	7	0.00
17/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	7186	7	7	7	0.00
17/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7322	7	7	7	0.00
17/08/2015	R186 On 05-May-16			Bond Future	8.34	119.4629	119.0393	119.4629	0.00
17/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3688	4	4	4	0.00
17/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3728	4	4	4	0.00
17/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3648	4	4	4	0.00
17/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1372	2	1	2	0.00
17/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	3731	4	4	4	0.00
17/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	3657	3	4	3	0.00
17/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	7558	7	8	7	0.00
17/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	3694	4	4	4	0.00
17/08/2015	R186 On 04-August-16			Bond Future	8.38	116.3762	115.9402	116.3762	0.00
17/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	4687	5	5	5	0.00
17/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	4770	5	5	5	0.00
17/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	4728	5	5	5	0.00
17/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	3833	4	4	4	0.00
17/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	3800	4	4	4	0.00
17/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	3768	4	4	4	0.00
17/08/2015	R197 On 05-November-15			Bond Future	297.98	298.0003	297.9830	298.0003	927.00
17/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	2993	3	3	3	0.00
17/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	2973	3	3	3	0.00
17/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	2983	3	3	3	0.00
17/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R197 On 04-February-16			Bond Future	296.74	296.7674	296.7443	296.7674	0.00
17/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R197 On 04-February-16	297.00	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
17/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	246	0	0	0	0.00
17/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	266	0	0	0	0.00
17/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	256	0	0	0	0.00
17/08/2015	R202 On 05-November-15			Bond Future	243.29	243.1329	243.2920	243.1329	52,921.00
17/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	2698	3	3	3	0.00
17/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	2718	3	3	3	0.00
17/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	2708	3	3	3	0.00
17/08/2015	R202 On 04-February-16			Bond Future	244.09	243.9365	244.0938	243.9365	0.00
17/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	4104	4	4	4	0.00
17/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	4084	4	4	4	0.00
17/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	4094	4	4	4	0.00
17/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R203 On 05-November-15			Bond Future	7.25	103.0081	102.9506	103.0081	15,240.00
17/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	3	0	0	0	0.00
17/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	3	0	0	0	0.00
17/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	3	0	0	0	0.00
17/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2186	2	2	2	0.00
17/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2203	2	2	2	0.00
17/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2168	2	2	2	0.00
17/08/2015	R203 On 04-February-16			Bond Future	7.31	104.7709	104.7103	104.7709	0.00
17/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	292	0	0	0	0.00
17/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	306	0	0	0	0.00
17/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	299	0	0	0	0.00
17/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	399	0	0	0	0.00
17/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	391	0	0	0	0.00
17/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	383	0	0	0	0.00
17/08/2015	R203 On 05-May-16			Bond Future	7.32	102.4708	102.4102	102.4708	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
17/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	478	1	0	1	0.00
17/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	465	0	0	0	0.00
17/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	471	1	0	1	0.00
17/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	570	1	1	1	0.00
17/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	557	1	1	1	0.00
17/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	563	1	1	1	0.00
17/08/2015	R204 On 05-November-15			Bond Future	7.57	104.3621	104.2747	104.3621	19,272.00
17/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	5	0	0	0	0.00
17/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	5	0	0	0	0.00
17/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	5	0	0	0	0.00
17/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3704	4	4	4	0.00
17/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3675	4	4	4	0.00
17/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3732	4	4	4	0.00
17/08/2015	R204 On 04-February-16			Bond Future	7.63	102.1107	102.0197	102.1107	0.00
17/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	597	1	1	1	0.00
17/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	585	1	1	1	0.00
17/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	574	1	1	1	0.00
17/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	911	1	1	1	0.00
17/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	925	1	1	1	0.00
17/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	897	1	1	1	0.00
17/08/2015	R204 On 05-May-16			Bond Future	7.67	103.9333	103.8417	103.9333	0.00
17/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1129	1	1	1	0.00
17/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1116	1	1	1	0.00
17/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	1103	1	1	1	0.00
17/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	924	1	1	1	0.00
17/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	914	1	1	1	0.00
17/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	935	1	1	1	0.00
17/08/2015	R207 On 05-November-15			Bond Future	7.77	100.5603	100.4702	100.5603	43,204.00
17/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	778	1	1	1	0.00
17/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	812	1	1	1	0.00
17/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	795	1	1	1	0.00
17/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	438	0	0	0	19.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	362	0	0	0	53.00
17/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	895	1	1	1	0.00
17/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1564	2	2	2	0.00
17/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	860	1	1	1	0.00
17/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1394	1	1	1	0.00
17/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	877	1	1	1	0.00
17/08/2015	R207 On 04-February-16			Bond Future	7.83	98.6390	98.5455	98.6390	0.00
17/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	355	0	0	0	43.00
17/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	569	1	1	1	0.00
17/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	592	1	1	1	0.00
17/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	581	1	1	1	19.00
17/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1687	2	2	2	0.00
17/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1666	2	2	2	0.00
17/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1709	2	2	2	0.00
17/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2232	2	2	2	0.00
17/08/2015	R207 On 05-May-16			Bond Future	7.88	100.3998	100.3056	100.3998	0.00
17/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1339	1	1	1	0.00
17/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1308	1	1	1	0.00
17/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	917	1	1	1	43.00
17/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1323	1	1	1	0.00
17/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1425	1	1	1	0.00
17/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1410	1	1	1	0.00
17/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	1926	2	2	2	0.00
17/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1441	1	1	1	0.00
17/08/2015	R207 On 04-August-16			Bond Future	7.92	98.6176	98.5178	98.6176	0.00
17/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1621	2	2	2	0.00
17/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1653	2	2	2	0.00
17/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1636	2	2	2	0.00
17/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1424	1	1	1	0.00
17/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1411	1	1	1	0.00
17/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1398	1	1	1	0.00
17/08/2015	R208 On 05-November-15			Bond Future	7.89	95.9108	95.8034	95.9108	40,396.00
17/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2672	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	740	1	1	1	0.00
17/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	758	1	1	1	0.00
17/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	723	1	1	1	0.00
17/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	253	0	0	0	2,200.00
17/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1345	1	1	1	0.00
17/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1320	1	1	1	0.00
17/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1370	1	1	1	0.00
17/08/2015	R208 On 04-February-16			Bond Future	7.95	97.5523	97.4411	97.5523	0.00
17/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	971	1	1	1	0.00
17/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	954	1	1	1	0.00
17/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	988	1	1	1	0.00
17/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	1802	2	2	2	0.00
17/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	1778	2	2	2	0.00
17/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	1754	2	2	2	0.00
17/08/2015	R208 On 05-May-16			Bond Future	7.99	95.8918	95.7796	95.8918	0.00
17/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1721	2	2	2	0.00
17/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1741	2	2	2	0.00
17/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1761	2	2	2	0.00
17/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1709	2	2	2	0.00
17/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1691	2	2	2	0.00
17/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1728	2	2	2	0.00
17/08/2015	R209 On 05-November-15			Bond Future	8.77	77.3592	76.9282	77.3592	24,850.00
17/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	4387	5	4	5	0.00
17/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	324	0	0	0	0.00
17/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1253	1	1	1	900.00
17/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	334	0	0	0	0.00
17/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	345	0	0	0	0.00
17/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	3915	4	4	4	0.00
17/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	6640	6	7	6	0.00
17/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3392	3	3	3	0.00
17/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	847	1	1	1	900.00
17/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	6716	6	7	6	0.00
17/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	6564	6	7	6	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
17/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1023	1	1	1	640.00
17/08/2015	R209 On 04-February-16			Bond Future	8.82	78.6832	78.2432	78.6832	400.00
17/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2830	3	3	3	0.00
17/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2866	3	3	3	0.00
17/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2903	3	3	3	0.00
17/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	6339	7	6	7	0.00
17/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3344	3	3	3	0.00
17/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3425	3	3	3	0.00
17/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1264	1	1	1	2,200.00
17/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3383	3	3	3	0.00
17/08/2015	R209 On 05-May-16			Bond Future	8.86	76.9381	76.4911	76.9381	0.00
17/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4448	5	4	5	0.00
17/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4489	5	4	5	0.00
17/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4407	5	4	5	0.00
17/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3377	3	3	3	0.00
17/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3344	3	3	3	0.00
17/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3410	3	3	3	0.00
17/08/2015	R210 On 05-November-15			Bond Future	183.42	183.4293	183.4188	183.4293	1,698.00
17/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	1419	1	1	1	0.00
17/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	1429	1	1	1	0.00
17/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	1409	1	1	1	0.00
17/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R210 On 04-February-16			Bond Future	186.57	186.5825	186.5683	186.5825	0.00
17/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	1578	2	2	2	0.00
17/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	1558	2	2	2	0.00
17/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	1568	2	2	2	0.00
17/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R211 On 05-November-15			Bond Future	136.26	136.4172	136.2614	136.4172	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
17/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1271	1	1	1	0.00
17/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1261	1	1	1	0.00
17/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1251	1	1	1	0.00
17/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R211 On 04-February-16			Bond Future	136.90	137.0657	136.9046	137.0657	1,120.00
17/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	2085	2	2	2	0.00
17/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	2105	2	2	2	0.00
17/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	2095	2	2	2	0.00
17/08/2015	R212 On 05-November-15			Bond Future	143.52	143.5310	143.5224	143.5310	928.00
17/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2478	2	2	2	0.00
17/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2488	2	2	2	0.00
17/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2468	2	2	2	0.00
17/08/2015	R212 On 04-February-16			Bond Future	144.12	144.1362	144.1247	144.1362	0.00
17/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	1875	2	2	2	0.00
17/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	1885	2	2	2	0.00
17/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	1865	2	2	2	0.00
17/08/2015	R213 On 05-November-15			Bond Future	8.67	87.7064	87.3609	87.7064	19,520.00
17/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	185	0	0	0	0.00
17/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	198	0	0	0	0.00
17/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	191	0	0	0	0.00
17/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	7611	7	8	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
17/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	7455	7	7	7	0.00
17/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	7533	7	8	7	0.00
17/08/2015	R213 On 04-February-16			Bond Future	8.72	89.2071	88.8539	89.2071	0.00
17/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	3090	3	3	3	0.00
17/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	3129	3	3	3	0.00
17/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	3052	3	3	3	0.00
17/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	2872	3	3	3	0.00
17/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	2837	3	3	3	0.00
17/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	2909	3	3	3	0.00
17/08/2015	R213 On 05-May-16			Bond Future	8.76	87.2502	86.8916	87.2502	0.00
17/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3630	4	4	4	0.00
17/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3666	4	4	4	0.00
17/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3704	4	4	4	0.00
17/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	3747	4	4	4	0.00
17/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	3785	4	4	4	0.00
17/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	3711	4	4	4	0.00
17/08/2015	R214 On 05-November-15			Bond Future	8.82	78.3937	77.9372	78.3937	12,095.00
17/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	299	0	0	0	0.00
17/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	319	0	0	0	0.00
17/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	309	0	0	0	0.00
17/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	7542	7	8	7	0.00
17/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	7458	7	7	7	0.00
17/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	7374	7	7	7	0.00
17/08/2015	R214 On 04-February-16			Bond Future	8.86	79.7351	79.2692	79.7351	4,620.00
17/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	856	1	1	1	0.00
17/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	873	1	1	1	0.00
17/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	840	1	1	1	0.00
17/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8291	8	8	8	0.00
17/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8367	8	8	8	0.00
17/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	8445	8	8	8	0.00
17/08/2015	R214 On 05-May-16			Bond Future	8.90	77.8627	77.3893	77.8627	0.00
17/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4515	5	5	5	0.00
17/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4600	5	5	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
17/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4558	5	5	5	0.00
17/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	3767	4	4	4	0.00
17/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3731	4	4	4	0.00
17/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	3803	4	4	4	0.00
17/08/2015	R248 On 05-November-15			Bond Future	8.89	100.8104	100.2245	100.8104	47,865.00
17/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	10226	10	10	10	0.00
17/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	10102	10	10	10	0.00
17/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	9979	9	10	9	0.00
17/08/2015	R248 On 04-February-16			Bond Future	8.94	102.5355	101.9374	102.5355	0.00
17/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	541	1	1	1	0.00
17/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	745	1	1	1	0.00
17/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	643	1	1	1	0.00
17/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R248 On 05-May-16			Bond Future	8.98	99.9293	99.3216	99.9293	0.00
17/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	148	1	0	1	0.00
17/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	352	1	0	1	0.00
17/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	251	1	0	1	0.00
17/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
17/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00