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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
20/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	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
20/08/2015	2025 On 05-November-15			Bond Future	124.71	124.6127	124.7130	124.6127	38.00
20/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	1703	2	1703	2	0.00
20/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	1723	2	1723	2	0.00
20/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	1713	2	1713	2	0.00
20/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2025 On 04-February-16			Bond Future	125.63	125.5264	125.6268	125.5264	0.00
20/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	363	0	363	0	0.00
20/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	373	0	373	0	0.00
20/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	383	0	383	0	0.00
20/08/2015	2030 On 05-November-15			Bond Future	8.71	96.2921	8.7066	96.2921	9,955.00
20/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	1619	2	1619	2	0.00
20/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	1540	2	1540	2	0.00
20/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	1699	2	1699	2	0.00
20/08/2015	2030 On 04-February-16			Bond Future	8.76	93.9281	8.7603	93.9281	400.00
20/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	79	0	79	0	0.00
20/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	155	0	155	0	0.00
20/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	2	0	2	0	0.00
20/08/2015	2032 On 05-November-15			Bond Future	8.79	96.0723	8.7870	96.0723	1,579.00
20/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	6880	7	6880	7	0.00
20/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	6972	7	6972	7	0.00

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20/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	6788	7	6788	7	0.00
20/08/2015	2032 On 04-February-16			Bond Future	8.84	97.7117	8.8404	97.7117	0.00
20/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	1245	1	1245	1	0.00
20/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	1162	1	1162	1	0.00
20/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	1078	1	1078	1	0.00
20/08/2015	2032 On 05-May-16			Bond Future	8.89	95.2983	8.8865	95.2983	0.00
20/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	913	1	913	1	0.00
20/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	833	1	833	1	0.00
20/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	993	1	993	1	0.00
20/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2037 On 05-November-15			Bond Future	8.90	98.2257	8.8986	98.2257	44,477.00
20/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	8843	9	8843	9	0.00
20/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	8948	9	8948	9	0.00
20/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	8737	9	8737	9	0.00
20/08/2015	2037 On 04-February-16			Bond Future	8.95	95.6443	8.9496	95.6443	370.00
20/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	1840	2	1840	2	0.00
20/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	1747	2	1747	2	0.00
20/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	1934	2	1934	2	0.00
20/08/2015	2037 On 05-May-16			Bond Future	9.00	97.3519	8.9951	97.3519	0.00
20/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	134	0	134	0	0.00
20/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	44	0	44	0	0.00
20/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00

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20/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	46	0	46	0	0.00
20/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2038 On 05-November-15			Bond Future	129.82	129.8292	129.8231	129.8292	5,820.00
20/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	4177	4	4177	4	0.00
20/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	4187	4	4187	4	0.00
20/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	4167	4	4167	4	0.00
20/08/2015	2038 On 04-February-16			Bond Future	130.67	130.6796	130.6716	130.6796	0.00
20/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	338	0	338	0	0.00
20/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	328	0	328	0	0.00
20/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	318	0	318	0	0.00
20/08/2015	2044 On 05-November-15			Bond Future	8.95	99.9779	8.9462	99.9779	14,576.00
20/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	7451	8	7451	8	0.00
20/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	7337	8	7337	8	0.00
20/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	7565	8	7565	8	0.00
20/08/2015	2044 On 04-February-16			Bond Future	8.99	97.3012	8.9948	97.3012	0.00
20/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	152	0	152	0	0.00
20/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	52	0	52	0	0.00
20/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	47	0	47	0	0.00
20/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2044 On 05-May-16			Bond Future	9.04	99.0384	9.0380	99.0384	0.00
20/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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20/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	277	1	277	1	0.00
20/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	475	1	475	1	0.00
20/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	376	1	376	1	0.00
20/08/2015	2046 On 05-November-15			Bond Future	128.65	128.6606	128.6547	128.6606	6,062.00
20/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	4345	4	4345	4	0.00
20/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	4335	4	4335	4	0.00
20/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	4355	4	4355	4	0.00
20/08/2015	2046 On 04-February-16			Bond Future	130.86	130.8656	130.8583	130.8656	0.00
20/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2868	3	2868	3	0.00
20/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2848	3	2848	3	0.00
20/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2858	3	2858	3	0.00
20/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2050 On 05-November-15			Bond Future	138.49	139.1721	138.4916	139.1721	4,361.00
20/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6508	6	6508	6	0.00
20/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6518	6	6518	6	0.00
20/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6498	6	6498	6	0.00
20/08/2015	2050 On 04-February-16			Bond Future	139.33	140.0225	139.3287	140.0225	0.00
20/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	1329	2	1329	2	0.00
20/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	1319	2	1319	2	0.00
20/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	1339	2	1339	2	0.00
20/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	AL37 On 05-November-15			Index Future	465.80	465.3680	465.7970	465.3680	3.00
20/08/2015	AL37 On 04-February-16			Index Future	473.74	473.3070	473.7350	473.3070	0.00
20/08/2015	AL7T On 05-November-15			Index Future	549.49	548.6180	549.4880	548.6180	1.00
20/08/2015	AL7T On 04-February-16			Index Future	558.85	557.9770	558.8530	557.9770	0.00
20/08/2015	ALBI On 05-November-15			Index Future	502.44	501.3690	502.4360	501.3690	456.00
20/08/2015	ALBI On 04-February-16			Index Future	511.00	509.9220	510.9990	509.9220	152.00
20/08/2015	ALBI On 05-May-16			Index Future	520.11	519.0160	520.1130	519.0160	0.00
20/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2015	EL28 On 05-November-15			Bond Future	127.51	127.5131	127.5081	127.5131	0.00
20/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	518	1	518	1	0.00
20/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	508	1	508	1	0.00
20/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	498	1	498	1	0.00
20/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	EL28 On 04-February-16			Bond Future	129.69	129.6989	129.6920	129.6989	0.00
20/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	702	1	702	1	0.00
20/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	682	1	682	1	0.00
20/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	692	1	692	1	0.00
20/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	ES33 On 05-November-15			Bond Future	9.82	81.5867	9.8153	81.5867	6,441.00
20/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6121	6	6121	6	0.00
20/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6201	6	6201	6	0.00
20/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6042	6	6042	6	0.00
20/08/2015	ES33 On 04-February-16			Bond Future	9.90	82.9788	9.8990	82.9788	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
20/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	633	0	633	0	0.00
20/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	771	1	771	1	0.00
20/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	702	0	702	0	0.00
20/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	ES33 On 05-May-16			Bond Future	9.97	80.6688	9.9740	80.6688	0.00
20/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	110	0	110	0	0.00
20/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	248	0	248	0	0.00
20/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	179	0	179	0	0.00
20/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	GOVI On 05-November-15			GOVI	498.65	497.7470	498.6530	497.7470	441.00
20/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
20/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
20/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
20/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	313470	32	313470	32	0.00
20/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	313570	32	313570	32	0.00
20/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	313370	32	313370	32	0.00
20/08/2015	GOVI On 04-February-16			GOVI	507.15	506.2380	507.1520	506.2380	26.00
20/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
20/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
20/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
20/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	48380	6	48380	6	0.00
20/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	48580	6	48580	6	0.00
20/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	48480	6	48480	6	0.00
20/08/2015	GOVI On 05-May-16			GOVI	516.20	515.2660	516.1970	515.2660	0.00
20/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
20/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
20/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
20/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	17930	3	17930	3	0.00
20/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	18030	3	18030	3	0.00
20/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	18130	3	18130	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
20/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/08/2015	IGOV On 05-November-15			Index Future	235.75	235.8310	235.7450	235.8310	973.00
20/08/2015	IGOV On 04-February-16			Index Future	239.78	239.8730	239.7820	239.8730	82.00
20/08/2015	IGOV On 05-May-16			Index Future	244.08	244.1700	244.0770	244.1700	0.00
20/08/2015	ILBI On 05-November-15			Index Future	638.79	639.0110	638.7930	639.0110	0.00
20/08/2015	ILBI On 04-February-16			Index Future	649.75	649.9710	649.7480	649.9710	160.00
20/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
20/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
20/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	0.00
20/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.59	93.4100	6.5900	93.4100	0.00
20/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	2,000.00
20/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
20/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
20/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
20/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
20/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
20/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
20/08/2015	R023 On 05-November-15			Bond Future	8.15	99.2144	8.1505	99.2144	17,815.00
20/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	990	1	990	1	0.00
20/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	968	1	968	1	0.00
20/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	946	1	946	1	0.00
20/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1778	2	1778	2	0.00
20/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1810	2	1810	2	0.00
20/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1746	2	1746	2	0.00
20/08/2015	R023 On 04-February-16			Bond Future	8.21	100.9069	8.2124	100.9069	1,050.00
20/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1297	1	1297	1	0.00
20/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1339	1	1339	1	0.00
20/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1318	1	1318	1	0.00
20/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2460	3	2460	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
20/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2429	3	2429	3	0.00
20/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2398	2	2398	2	0.00
20/08/2015	R023 On 05-May-16			Bond Future	8.26	98.7782	8.2558	98.7782	0.00
20/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2335	2	2335	2	0.00
20/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2309	2	2309	2	0.00
20/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2283	2	2283	2	0.00
20/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2338	2	2338	2	0.00
20/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2363	2	2363	2	0.00
20/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2314	2	2314	2	0.00
20/08/2015	R186 On 05-November-15			Bond Future	8.32	119.4788	8.3172	119.4788	32,639.00
20/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	2647	3	2647	3	0.00
20/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	1772	2	1772	2	0.00
20/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1700	2	1700	2	0.00
20/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	496	0	496	0	169.00
20/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	720	1	720	1	674.00
20/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2206	2	2206	2	843.00
20/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	4782	5	4782	5	0.00
20/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	5698	6	5698	6	0.00
20/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	526	0	526	0	1,200.00
20/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	1808	2	1808	2	0.00
20/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	1846	2	1846	2	0.00
20/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	2883	3	2883	3	0.00
20/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3129	3	3129	3	0.00
20/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2473	3	2473	3	1,090.00
20/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	5272	5	5272	5	0.00
20/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	4415	5	4415	5	0.00
20/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1603	2	1603	2	6,308.00
20/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2385	3	2385	3	0.00
20/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	1947	2	1947	2	9,430.00
20/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2300	2	2300	2	0.00
20/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1449	2	1449	2	4,666.00
20/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1307	1	1307	1	4,667.00
20/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	669	1	669	1	2,283.00
20/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	5135	5	5135	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
20/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2341	2	2341	2	8,650.00
20/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	464	1	464	1	2,600.00
20/08/2015	R186 On 04-February-16			Bond Future	8.37	116.2186	8.3686	116.2186	5,365.00
20/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	673	1	673	1	0.00
20/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	659	1	659	1	0.00
20/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	645	1	645	1	0.00
20/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	7669	8	7669	8	0.00
20/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	7599	8	7599	8	0.00
20/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7739	8	7739	8	0.00
20/08/2015	R186 On 05-May-16			Bond Future	8.41	118.2930	8.4105	118.2930	0.00
20/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3394	3	3394	3	0.00
20/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3431	3	3431	3	0.00
20/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3357	3	3357	3	0.00
20/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1231	1	1231	1	0.00
20/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	3972	4	3972	4	0.00
20/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	3892	4	3892	4	0.00
20/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	7949	8	7949	8	0.00
20/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	3931	4	3931	4	0.00
20/08/2015	R186 On 04-August-16			Bond Future	8.45	115.1788	8.4483	115.1788	0.00
20/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	4350	4	4350	4	0.00
20/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	4428	4	4428	4	0.00
20/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	4388	4	4388	4	0.00
20/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	4040	4	4040	4	0.00
20/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	4004	4	4004	4	0.00
20/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	3970	4	3970	4	0.00
20/08/2015	R197 On 05-November-15			Bond Future	297.09	297.1038	297.0880	297.1038	927.00
20/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	2098	2	2098	2	0.00
20/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	2078	2	2078	2	0.00
20/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	2088	2	2088	2	0.00
20/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R197 On 04-February-16			Bond Future	295.82	295.8409	295.8211	295.8409	0.00
20/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	1169	1	1169	1	0.00
20/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	1189	1	1189	1	0.00
20/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	1179	1	1179	1	0.00
20/08/2015	R202 On 05-November-15			Bond Future	242.89	242.9052	242.8937	242.9052	52,921.00
20/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3096	3	3096	3	0.00
20/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3116	3	3116	3	0.00
20/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3106	3	3106	3	0.00
20/08/2015	R202 On 04-February-16			Bond Future	243.68	243.6927	243.6779	243.6927	0.00
20/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3688	4	3688	4	0.00
20/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3668	4	3668	4	0.00
20/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3678	4	3678	4	0.00
20/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R203 On 05-November-15			Bond Future	7.28	102.8407	7.2807	102.8407	15,240.00
20/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	2	0	2	0	0.00
20/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	2	0	2	0	0.00
20/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	2	0	2	0	0.00
20/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2236	2	2236	2	0.00
20/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2253	2	2253	2	0.00
20/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2218	2	2218	2	0.00
20/08/2015	R203 On 04-February-16			Bond Future	7.35	104.5954	7.3489	104.5954	0.00
20/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	265	0	265	0	0.00
20/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	278	0	278	0	0.00
20/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	271	0	271	0	0.00
20/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	428	0	428	0	0.00
20/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	419	0	419	0	0.00
20/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	411	0	411	0	0.00
20/08/2015	R203 On 05-May-16			Bond Future	7.37	102.2919	7.3679	102.2919	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
20/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	451	0	451	0	0.00
20/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	439	0	439	0	0.00
20/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	445	0	445	0	0.00
20/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	602	1	602	1	0.00
20/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	588	1	588	1	0.00
20/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	595	1	595	1	0.00
20/08/2015	R204 On 05-November-15			Bond Future	7.61	104.0625	7.6100	104.0625	19,272.00
20/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	4	0	4	0	0.00
20/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	4	0	4	0	0.00
20/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	4	0	4	0	0.00
20/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3823	4	3823	4	0.00
20/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3795	4	3795	4	0.00
20/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3852	4	3852	4	0.00
20/08/2015	R204 On 04-February-16			Bond Future	7.68	101.8009	7.6779	101.8009	0.00
20/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	546	1	546	1	0.00
20/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	536	1	536	1	0.00
20/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	525	0	525	0	0.00
20/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	990	1	990	1	0.00
20/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1004	1	1004	1	0.00
20/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	975	1	975	1	0.00
20/08/2015	R204 On 05-May-16			Bond Future	7.72	103.6177	7.7241	103.6177	0.00
20/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1067	1	1067	1	0.00
20/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1055	1	1055	1	0.00
20/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	1043	1	1043	1	0.00
20/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	994	1	994	1	0.00
20/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	983	1	983	1	0.00
20/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1005	1	1005	1	0.00
20/08/2015	R207 On 05-November-15			Bond Future	7.84	100.1510	7.8384	100.1510	43,204.00
20/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	666	1	666	1	0.00
20/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	697	1	697	1	0.00
20/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	682	1	682	1	0.00
20/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	362	0	362	0	19.00
20/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	296	0	296	0	53.00
20/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1008	1	1008	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
20/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1723	2	1723	2	0.00
20/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	970	1	970	1	0.00
20/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1542	2	1542	2	0.00
20/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	988	1	988	1	0.00
20/08/2015	R207 On 04-February-16			Bond Future	7.91	98.2178	7.9051	98.2178	0.00
20/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	306	0	306	0	43.00
20/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	498	0	498	0	0.00
20/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	519	0	519	0	0.00
20/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	509	0	509	0	19.00
20/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1849	2	1849	2	0.00
20/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1826	2	1826	2	0.00
20/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1872	2	1872	2	0.00
20/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2416	2	2416	2	0.00
20/08/2015	R207 On 05-May-16			Bond Future	7.96	99.9708	7.9597	99.9708	0.00
20/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1232	1	1232	1	0.00
20/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1203	1	1203	1	0.00
20/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	834	1	834	1	43.00
20/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1218	1	1218	1	0.00
20/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1558	2	1558	2	0.00
20/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1542	2	1542	2	0.00
20/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2081	2	2081	2	0.00
20/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1574	2	1574	2	0.00
20/08/2015	R207 On 04-August-16			Bond Future	8.01	98.1758	8.0066	98.1758	0.00
20/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1507	1	1507	1	0.00
20/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1538	1	1538	1	0.00
20/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1522	1	1522	1	0.00
20/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1556	2	1556	2	0.00
20/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1542	2	1542	2	0.00
20/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1528	2	1528	2	0.00
20/08/2015	R208 On 05-November-15			Bond Future	7.96	95.4219	7.9632	95.4219	40,396.00
20/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2429	2	2429	2	0.00
20/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	619	1	619	1	0.00
20/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	635	1	635	1	0.00
20/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	604	1	604	1	0.00

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20/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	301	0	301	0	2,200.00
20/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1514	2	1514	2	0.00
20/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1488	2	1488	2	0.00
20/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1541	2	1541	2	0.00
20/08/2015	R208 On 04-February-16			Bond Future	8.02	97.0501	8.0239	97.0501	0.00
20/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	857	1	857	1	0.00
20/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	841	1	841	1	0.00
20/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	872	1	872	1	0.00
20/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	1989	2	1989	2	0.00
20/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	1963	2	1963	2	0.00
20/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	1938	2	1938	2	0.00
20/08/2015	R208 On 05-May-16			Bond Future	8.07	95.3805	8.0713	95.3805	0.00
20/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1579	2	1579	2	0.00
20/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1598	2	1598	2	0.00
20/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1617	2	1617	2	0.00
20/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1873	2	1873	2	0.00
20/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1853	2	1853	2	0.00
20/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1893	2	1893	2	0.00
20/08/2015	R209 On 05-November-15			Bond Future	8.84	76.2040	8.8361	76.2040	24,850.00
20/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	4004	4	4004	4	0.00
20/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	254	0	254	0	0.00
20/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1063	1	1063	1	900.00
20/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	263	0	263	0	0.00
20/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	272	0	272	0	0.00
20/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	3550	3	3550	3	0.00
20/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	7055	7	7055	7	0.00
20/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3689	4	3689	4	0.00
20/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	950	1	950	1	900.00
20/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	7134	7	7134	7	0.00
20/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	6978	7	6978	7	0.00
20/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1144	1	1144	1	640.00
20/08/2015	R209 On 04-February-16			Bond Future	8.88	77.5044	8.8835	77.5044	400.00
20/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2561	2	2561	2	0.00
20/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2595	2	2595	2	0.00

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20/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2629	3	2629	3	0.00
20/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	5914	6	5914	6	0.00
20/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3568	4	3568	4	0.00
20/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3654	4	3654	4	0.00
20/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1338	1	1338	1	2,200.00
20/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3611	4	3611	4	0.00
20/08/2015	R209 On 05-May-16			Bond Future	8.92	75.7381	8.9242	75.7381	0.00
20/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4099	4	4099	4	0.00
20/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4139	4	4139	4	0.00
20/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4061	4	4061	4	0.00
20/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3536	4	3536	4	0.00
20/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3502	4	3502	4	0.00
20/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3572	4	3572	4	0.00
20/08/2015	R210 On 05-November-15			Bond Future	182.77	182.7839	182.7742	182.7839	1,698.00
20/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	774	1	774	1	0.00
20/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	784	1	784	1	0.00
20/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	764	1	764	1	0.00
20/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R210 On 04-February-16			Bond Future	185.90	185.9168	185.9046	185.9168	0.00
20/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	915	1	915	1	0.00
20/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	895	1	895	1	0.00
20/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	905	1	905	1	0.00
20/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R211 On 05-November-15			Bond Future	136.16	136.1664	136.1568	136.1664	0.00
20/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1167	1	1167	1	0.00
20/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1157	1	1157	1	0.00
20/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1147	1	1147	1	0.00
20/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00

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20/08/2015	R211 On 04-February-16			Bond Future	136.79	136.8038	136.7922	136.8038	1,120.00
20/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	2198	2	2198	2	0.00
20/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	2218	2	2218	2	0.00
20/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	2208	2	2208	2	0.00
20/08/2015	R212 On 05-November-15			Bond Future	143.23	143.2372	143.2293	143.2372	928.00
20/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2771	3	2771	3	0.00
20/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2781	3	2781	3	0.00
20/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2761	3	2761	3	0.00
20/08/2015	R212 On 04-February-16			Bond Future	143.82	143.8303	143.8203	143.8303	0.00
20/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	2180	2	2180	2	0.00
20/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	2190	2	2190	2	0.00
20/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	2170	2	2170	2	0.00
20/08/2015	R213 On 05-November-15			Bond Future	8.73	86.6882	8.7318	86.6882	19,520.00
20/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	142	0	142	0	0.00
20/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	153	0	153	0	0.00
20/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	148	0	148	0	0.00
20/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	8045	8	8045	8	0.00
20/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	7886	8	7886	8	0.00
20/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	7965	8	7965	8	0.00
20/08/2015	R213 On 04-February-16			Bond Future	8.79	88.1670	8.7866	88.1670	200.00
20/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	2812	3	2812	3	0.00
20/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	2848	3	2848	3	0.00
20/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	2776	3	2776	3	0.00
20/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3083	3	3083	3	0.00
20/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3044	3	3044	3	0.00

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20/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3121	3	3121	3	0.00
20/08/2015	R213 On 05-May-16			Bond Future	8.83	86.1912	8.8290	86.1912	0.00
20/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3395	3	3395	3	0.00
20/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3430	3	3430	3	0.00
20/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3466	3	3466	3	0.00
20/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4009	4	4009	4	0.00
20/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	4048	4	4048	4	0.00
20/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	3972	4	3972	4	0.00
20/08/2015	R214 On 05-November-15			Bond Future	8.87	77.2132	8.8656	77.2132	12,095.00
20/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	238	0	238	0	0.00
20/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	254	0	254	0	0.00
20/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	246	0	246	0	0.00
20/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	7871	8	7871	8	0.00
20/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	7785	8	7785	8	0.00
20/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	7700	8	7700	8	0.00
20/08/2015	R214 On 04-February-16			Bond Future	8.91	78.5304	8.9139	78.5304	4,620.00
20/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	773	1	773	1	0.00
20/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	788	1	788	1	0.00
20/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	758	1	758	1	0.00
20/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8607	9	8607	9	0.00
20/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8685	9	8685	9	0.00
20/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	8764	9	8764	9	0.00
20/08/2015	R214 On 05-May-16			Bond Future	8.95	76.6362	8.9517	76.6362	0.00
20/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4218	4	4218	4	0.00
20/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4299	4	4299	4	0.00
20/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4258	4	4258	4	0.00
20/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	3876	4	3876	4	0.00
20/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3839	4	3839	4	0.00
20/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	3915	4	3915	4	0.00
20/08/2015	R248 On 05-November-15			Bond Future	8.93	99.3491	8.9320	99.3491	47,665.00
20/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	10673	11	10673	11	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
20/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	10550	11	10550	11	0.00
20/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	10426	11	10426	11	0.00
20/08/2015	R248 On 04-February-16			Bond Future	8.98	101.0439	8.9820	101.0439	0.00
20/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	81	0	81	0	0.00
20/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	286	0	286	0	0.00
20/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	184	0	184	0	0.00
20/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
20/08/2015	R248 On 05-May-16			Bond Future	9.02	98.4109	9.0214	98.4109	0.00
20/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
20/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	218	1	218	1	0.00
20/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	320	1	320	1	0.00
20/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	116	1	116	1	0.00