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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/08/2015 TO: 14/08/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	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
14/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	2025 On 05-November-15			Bond Future	125.02	125.0283	125.0211	125.0283	38.00
14/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	2011	2	2	2	0.00
14/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	2031	2	2	2	0.00
14/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	2021	2	2	2	0.00
14/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2025 On 04-February-16			Bond Future	125.95	125.9549	125.9480	125.9549	0.00
14/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	42	0	0	0	0.00
14/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	52	0	0	0	0.00
14/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	62	0	0	0	0.00
14/08/2015	2030 On 05-November-15			Bond Future	8.59	97.4642	97.3877	97.4642	7,896.00
14/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	727	1	1	1	0.00
14/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	648	1	1	1	0.00
14/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	807	1	1	1	0.00
14/08/2015	2030 On 04-February-16			Bond Future	8.64	95.1246	95.0473	95.1246	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
14/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	911	1	1	1	0.00
14/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	835	1	1	1	0.00
14/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	759	1	1	1	0.00
14/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2032 On 05-November-15			Bond Future	8.67	97.2852	97.2466	97.2852	1,579.00
14/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	5924	6	6	6	0.00
14/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	6016	6	6	6	0.00
14/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	5833	6	6	6	0.00
14/08/2015	2032 On 04-February-16			Bond Future	8.72	98.9499	98.9111	98.9499	0.00
14/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	266	0	0	0	0.00
14/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	183	0	0	0	0.00
14/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	99	0	0	0	0.00
14/08/2015	2032 On 05-May-16			Bond Future	8.76	96.5614	96.5192	96.5614	0.00
14/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	1909	2	2	2	0.00
14/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	1829	2	2	2	0.00
14/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	1989	2	2	2	0.00
14/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2037 On 05-November-15			Bond Future	8.79	99.5665	99.5713	99.5665	44,477.00
14/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	7831	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
14/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	7937	8	8	8	0.00
14/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	7726	8	8	8	0.00
14/08/2015	2037 On 04-February-16			Bond Future	8.84	97.0124	97.0179	97.0124	370.00
14/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	805	1	1	1	0.00
14/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	711	1	1	1	0.00
14/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	899	1	1	1	0.00
14/08/2015	2037 On 05-May-16			Bond Future	8.88	98.7474	98.7501	98.7474	0.00
14/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	1008	1	1	1	0.00
14/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	1187	1	1	1	0.00
14/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	1098	1	1	1	0.00
14/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2038 On 05-November-15			Bond Future	130.09	130.0967	130.0900	130.0967	5,820.00
14/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3910	4	4	4	0.00
14/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3920	4	4	4	0.00
14/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3900	4	4	4	0.00
14/08/2015	2038 On 04-February-16			Bond Future	130.95	130.9575	130.9513	130.9575	0.00
14/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	59	0	0	0	0.00
14/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	49	0	0	0	0.00
14/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	39	0	0	0	0.00
14/08/2015	2044 On 05-November-15			Bond Future	8.85	101.4463	101.3990	101.4463	14,593.00
14/08/2015	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
14/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	6446	6	6	6	0.00
14/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	6332	6	6	6	0.00
14/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	6560	7	7	7	0.00
14/08/2015	2044 On 04-February-16			Bond Future	8.89	98.7992	98.7516	98.7992	0.00
14/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	1180	1	1	1	0.00
14/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	981	1	1	1	0.00
14/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	1081	1	1	1	0.00
14/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2044 On 05-May-16			Bond Future	8.93	100.5662	100.5148	100.5662	0.00
14/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	671	1	1	1	0.00
14/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	571	1	1	1	0.00
14/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	770	1	1	1	0.00
14/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2046 On 05-November-15			Bond Future	128.69	128.1279	128.6886	128.1279	6,062.00
14/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	4311	5	4	5	0.00
14/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	4301	5	4	5	0.00
14/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	4321	5	4	5	0.00
14/08/2015	2046 On 04-February-16			Bond Future	130.90	130.3298	130.9006	130.3298	0.00
14/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2911	2	3	2	0.00
14/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2891	2	3	2	0.00
14/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2901	2	3	2	0.00
14/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00

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14/08/2015	2050 On 05-November-15			Bond Future	138.86	138.3660	138.8643	138.3660	4,361.00
14/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6136	7	6	7	0.00
14/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6146	7	6	7	0.00
14/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6126	7	6	7	0.00
14/08/2015	2050 On 04-February-16			Bond Future	139.72	139.2090	139.7163	139.2090	0.00
14/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	1716	1	2	1	0.00
14/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	1706	1	2	1	0.00
14/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	1726	1	2	1	0.00
14/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	AL37 On 05-November-15			Index Future	467.24	467.4740	467.2430	467.4740	3.00
14/08/2015	AL37 On 04-February-16			Index Future	475.24	475.4700	475.2370	475.4700	0.00
14/08/2015	AL7T On 05-November-15			Index Future	553.25	553.5880	553.2490	553.5880	1.00
14/08/2015	AL7T On 04-February-16			Index Future	562.72	563.0570	562.7150	563.0570	0.00
14/08/2015	ALBI On 05-November-15			Index Future	506.05	506.2570	506.0480	506.2570	456.00
14/08/2015	ALBI On 04-February-16			Index Future	514.71	514.9160	514.7060	514.9160	152.00

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14/08/2015	ALBI On 05-May-16			Index Future	523.89	524.1140	523.8860	524.1140	0.00
14/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	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
14/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2015	EL28 On 05-November-15			Bond Future	127.96	127.9623	127.9566	127.9623	0.00
14/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	967	1	1	1	0.00
14/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	957	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
14/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	947	1	1	1	0.00
14/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	EL28 On 04-February-16			Bond Future	130.16	130.1615	130.1564	130.1615	0.00
14/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	1166	1	1	1	0.00
14/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	1146	1	1	1	0.00
14/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	1156	1	1	1	0.00
14/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	ES33 On 05-November-15			Bond Future	9.70	82.6484	82.6547	82.6484	6,441.00
14/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5279	5	5	5	0.00
14/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5358	5	5	5	0.00
14/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5199	5	5	5	0.00
14/08/2015	ES33 On 04-February-16			Bond Future	9.78	84.0625	84.0692	84.0625	0.00
14/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1496	1	1	1	0.00
14/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1634	2	2	2	0.00
14/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1565	2	2	2	0.00
14/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	ES33 On 05-May-16			Bond Future	9.85	81.7743	81.7789	81.7743	0.00
14/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	988	1	1	1	0.00
14/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	1126	1	1	1	0.00
14/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	1057	1	1	1	0.00
14/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	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
14/08/2015	GOVI On 05-November-15			GOVI	501.90	502.1270	501.9010	502.1270	441.00
14/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
14/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
14/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
14/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	280990	28	28	28	0.00
14/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	281090	28	28	28	0.00
14/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	280890	28	28	28	0.00
14/08/2015	GOVI On 04-February-16			GOVI	510.49	510.7160	510.4880	510.7160	26.00
14/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
14/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
14/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
14/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	15020	1	2	1	0.00
14/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	15220	1	2	1	0.00
14/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	15120	1	2	1	0.00
14/08/2015	GOVI On 05-May-16			GOVI	519.59	519.8390	519.5930	519.8390	0.00
14/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	16030	2	2	2	0.00
14/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	15830	2	2	2	0.00
14/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	15930	2	2	2	0.00
14/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
14/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
14/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
14/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/08/2015	IGOV On 05-November-15			Index Future	236.27	236.0310	236.2720	236.0310	973.00
14/08/2015	IGOV On 04-February-16			Index Future	240.33	240.0870	240.3330	240.0870	82.00
14/08/2015	IGOV On 05-May-16			Index Future	244.64	244.3940	244.6390	244.3940	0.00
14/08/2015	ILBI On 05-November-15			Index Future	640.23	639.5970	640.2260	639.5970	0.00
14/08/2015	ILBI On 04-February-16			Index Future	651.21	650.5760	651.2140	650.5760	160.00
14/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/08/2015	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
14/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
14/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
14/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.5400	93.5400	93.5400	0.00
14/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.49	93.5100	93.5100	93.5100	0.00
14/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.4000	93.4000	93.4000	0.00
14/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.75	93.2500	93.2500	93.2500	2,000.00
14/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.79	93.2100	93.2100	93.2100	0.00
14/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
14/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
14/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
14/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
14/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.60	92.4000	92.4000	92.4000	0.00
14/08/2015	R023 On 05-November-15			Bond Future	8.06	99.8614	99.8084	99.8614	17,815.00
14/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	1257	1	1	1	0.00
14/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	1231	1	1	1	0.00
14/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	1206	1	1	1	0.00
14/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1562	2	2	2	0.00
14/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1591	2	2	2	0.00
14/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1534	2	2	2	0.00
14/08/2015	R023 On 04-February-16			Bond Future	8.12	101.5698	101.5163	101.5698	1,050.00
14/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1521	2	2	2	0.00
14/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1569	2	2	2	0.00
14/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1545	2	2	2	0.00
14/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2191	2	2	2	0.00
14/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2162	2	2	2	0.00
14/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2133	2	2	2	0.00
14/08/2015	R023 On 05-May-16			Bond Future	8.16	99.4559	99.3988	99.4559	0.00
14/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2605	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
14/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2577	3	3	3	0.00
14/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2550	3	3	3	0.00
14/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2103	2	2	2	0.00
14/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2126	2	2	2	0.00
14/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2081	2	2	2	0.00
14/08/2015	R186 On 05-November-15			Bond Future	8.20	120.6814	120.6029	120.6814	32,501.00
14/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	3269	3	3	3	0.00
14/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	2282	2	2	2	0.00
14/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	2200	2	2	2	0.00
14/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	729	1	1	1	169.00
14/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	1018	1	1	1	674.00
14/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2776	3	3	3	843.00
14/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	5560	6	6	6	0.00
14/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	6516	7	7	7	0.00
14/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	769	1	1	1	1,200.00
14/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	2324	2	2	2	0.00
14/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	2368	2	2	2	0.00
14/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	3529	4	4	4	0.00
14/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3797	4	4	4	0.00
14/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2057	2	2	2	1,090.00
14/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	3799	4	4	4	0.00
14/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	4590	5	5	5	0.00
14/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1310	1	1	1	6,308.00
14/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	1980	2	2	2	0.00
14/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	1602	2	2	2	9,430.00
14/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	1906	2	2	2	0.00
14/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1180	1	1	1	4,666.00
14/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1060	1	1	1	4,667.00
14/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	533	1	1	1	843.00
14/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	4463	4	4	4	0.00
14/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	1943	2	2	2	8,690.00
14/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	367	0	0	0	2,600.00
14/08/2015	R186 On 04-February-16			Bond Future	8.25	117.4472	117.3678	117.4472	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
14/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	886	1	1	1	0.00
14/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	869	1	1	1	0.00
14/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	851	1	1	1	0.00
14/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	6940	7	7	7	0.00
14/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	6874	7	7	7	0.00
14/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7007	7	7	7	0.00
14/08/2015	R186 On 05-May-16			Bond Future	8.29	119.5470	119.4629	119.5470	0.00
14/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3931	4	4	4	0.00
14/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3972	4	4	4	0.00
14/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3890	4	4	4	0.00
14/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1503	2	2	2	0.00
14/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	3549	4	4	4	0.00
14/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	3478	3	3	3	0.00
14/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	7267	7	7	7	0.00
14/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	3513	3	4	3	0.00
14/08/2015	R186 On 04-August-16			Bond Future	8.32	116.4613	116.3762	116.4613	0.00
14/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	4948	5	5	5	0.00
14/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	5034	5	5	5	0.00
14/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	4991	5	5	5	0.00
14/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	3658	4	4	4	0.00
14/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	3627	4	4	4	0.00
14/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	3596	4	4	4	0.00
14/08/2015	R197 On 05-November-15			Bond Future	298.00	298.0175	298.0003	298.0175	927.00
14/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	3010	3	3	3	0.00
14/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	2990	3	3	3	0.00
14/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	3000	3	3	3	0.00
14/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R197 On 04-February-16			Bond Future	296.77	296.7835	296.7674	296.7835	0.00
14/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	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
14/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	223	0	0	0	0.00
14/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	243	0	0	0	0.00
14/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	233	0	0	0	0.00
14/08/2015	R202 On 05-November-15			Bond Future	243.13	242.4606	243.1329	242.4606	52,921.00
14/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	2857	4	3	4	0.00
14/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	2877	4	3	4	0.00
14/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	2867	4	3	4	0.00
14/08/2015	R202 On 04-February-16			Bond Future	243.94	243.2514	243.9365	243.2514	0.00
14/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3947	3	4	3	0.00
14/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3927	3	4	3	0.00
14/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3937	3	4	3	0.00
14/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R203 On 05-November-15			Bond Future	7.22	103.0268	103.0081	103.0268	14,092.00
14/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	4	0	0	0	0.00
14/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	4	0	0	0	0.00
14/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	4	0	0	0	0.00
14/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2130	2	2	2	0.00
14/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2147	2	2	2	0.00
14/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2112	2	2	2	0.00
14/08/2015	R203 On 04-February-16			Bond Future	7.27	104.7895	104.7709	104.7895	0.00
14/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	323	0	0	0	0.00
14/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	338	0	0	0	0.00
14/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	331	0	0	0	0.00
14/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	370	0	0	0	0.00
14/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	362	0	0	0	0.00
14/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	355	0	0	0	0.00
14/08/2015	R203 On 05-May-16			Bond Future	7.27	102.4926	102.4708	102.4926	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
14/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	510	1	1	1	0.00
14/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	497	1	0	1	0.00
14/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	503	1	1	1	0.00
14/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	541	1	1	1	0.00
14/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	529	1	1	1	0.00
14/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	535	1	1	1	0.00
14/08/2015	R204 On 05-November-15			Bond Future	7.53	104.3902	104.3621	104.3902	19,272.00
14/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	7	0	0	0	0.00
14/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	6	0	0	0	0.00
14/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	7	0	0	0	0.00
14/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3618	4	4	4	0.00
14/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3590	4	4	4	0.00
14/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3647	4	4	4	0.00
14/08/2015	R204 On 04-February-16			Bond Future	7.59	102.1388	102.1107	102.1388	0.00
14/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	644	1	1	1	0.00
14/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	632	1	1	1	0.00
14/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	620	1	1	1	0.00
14/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	867	1	1	1	0.00
14/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	881	1	1	1	0.00
14/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	853	1	1	1	0.00
14/08/2015	R204 On 05-May-16			Bond Future	7.63	103.9648	103.9333	103.9648	0.00
14/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1184	1	1	1	0.00
14/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1171	1	1	1	0.00
14/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	1158	1	1	1	0.00
14/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	888	1	1	1	0.00
14/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	878	1	1	1	0.00
14/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	898	1	1	1	0.00
14/08/2015	R207 On 05-November-15			Bond Future	7.75	100.6136	100.5603	100.6136	37,422.00
14/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	838	1	1	1	0.00
14/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	873	1	1	1	0.00
14/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	855	1	1	1	0.00
14/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	482	1	0	1	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
14/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	402	0	0	0	53.00
14/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	865	1	1	1	0.00
14/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1514	1	2	1	0.00
14/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	831	1	1	1	0.00
14/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1348	1	1	1	0.00
14/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	847	1	1	1	0.00
14/08/2015	R207 On 04-February-16			Bond Future	7.81	98.6928	98.6390	98.6928	0.00
14/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	385	0	0	0	43.00
14/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	610	1	1	1	0.00
14/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	634	1	1	1	0.00
14/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	622	1	1	1	19.00
14/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1635	2	2	2	0.00
14/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1614	2	2	2	0.00
14/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1656	2	2	2	0.00
14/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2169	2	2	2	0.00
14/08/2015	R207 On 05-May-16			Bond Future	7.85	100.4574	100.3998	100.4574	0.00
14/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1394	1	1	1	0.00
14/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1362	1	1	1	0.00
14/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	962	1	1	1	43.00
14/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1378	1	1	1	0.00
14/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1386	1	1	1	0.00
14/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1371	1	1	1	0.00
14/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	1877	2	2	2	0.00
14/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1401	1	1	1	0.00
14/08/2015	R207 On 04-August-16			Bond Future	7.89	98.6758	98.6176	98.6758	0.00
14/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1680	2	2	2	0.00
14/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1713	2	2	2	0.00
14/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1696	2	2	2	0.00
14/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1384	1	1	1	0.00
14/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1371	1	1	1	0.00
14/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1359	1	1	1	0.00
14/08/2015	R208 On 05-November-15			Bond Future	7.87	95.9745	95.9108	95.9745	40,366.00
14/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2773	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
14/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	804	1	1	1	0.00
14/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	822	1	1	1	0.00
14/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	786	1	1	1	0.00
14/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	247	0	0	0	2,200.00
14/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1301	1	1	1	0.00
14/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1277	1	1	1	0.00
14/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1325	1	1	1	0.00
14/08/2015	R208 On 04-February-16			Bond Future	7.92	97.6167	97.5523	97.6167	0.00
14/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	1029	1	1	1	0.00
14/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	1012	1	1	1	0.00
14/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	1046	1	1	1	0.00
14/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	1748	2	2	2	0.00
14/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	1724	2	2	2	0.00
14/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	1701	2	2	2	0.00
14/08/2015	R208 On 05-May-16			Bond Future	7.96	95.9600	95.8918	95.9600	0.00
14/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1789	2	2	2	0.00
14/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1809	2	2	2	0.00
14/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1830	2	2	2	0.00
14/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1665	2	2	2	0.00
14/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1647	2	2	2	0.00
14/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1684	2	2	2	0.00
14/08/2015	R209 On 05-November-15			Bond Future	8.72	77.3552	77.3592	77.3552	24,850.00
14/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	4748	5	5	5	0.00
14/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	405	0	0	0	0.00
14/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1452	1	1	1	900.00
14/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	417	0	0	0	0.00
14/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	430	0	0	0	0.00
14/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	4262	4	4	4	0.00
14/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	6292	6	6	6	0.00
14/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3161	3	3	3	0.00
14/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	777	1	1	1	900.00
14/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	6367	6	6	6	0.00
14/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	6218	6	6	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
14/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	939	1	1	1	640.00
14/08/2015	R209 On 04-February-16			Bond Future	8.76	78.6789	78.6832	78.6789	400.00
14/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	3077	3	3	3	0.00
14/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	3115	3	3	3	0.00
14/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	3154	3	3	3	0.00
14/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	6696	7	7	7	0.00
14/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3155	3	3	3	0.00
14/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3232	3	3	3	0.00
14/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1182	1	1	1	2,200.00
14/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3193	3	3	3	0.00
14/08/2015	R209 On 05-May-16			Bond Future	8.80	76.9358	76.9381	76.9358	0.00
14/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4729	5	5	5	0.00
14/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4771	5	5	5	0.00
14/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4686	5	5	5	0.00
14/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3210	3	3	3	0.00
14/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3179	3	3	3	0.00
14/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3242	3	3	3	0.00
14/08/2015	R210 On 05-November-15			Bond Future	183.43	183.4399	183.4293	183.4399	1,698.00
14/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	1429	1	1	1	0.00
14/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	1439	1	1	1	0.00
14/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	1419	1	1	1	0.00
14/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R210 On 04-February-16			Bond Future	186.58	186.5922	186.5825	186.5922	0.00
14/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	1592	2	2	2	0.00
14/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	1572	2	2	2	0.00
14/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	1582	2	2	2	0.00
14/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R211 On 05-November-15			Bond Future	136.42	136.4277	136.4172	136.4277	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
14/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1427	1	1	1	0.00
14/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1417	1	1	1	0.00
14/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1407	1	1	1	0.00
14/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R211 On 04-February-16			Bond Future	137.07	137.0758	137.0657	137.0758	1,120.00
14/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	1924	2	2	2	0.00
14/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	1944	2	2	2	0.00
14/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	1934	2	2	2	0.00
14/08/2015	R212 On 05-November-15			Bond Future	143.53	143.5397	143.5310	143.5397	928.00
14/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2469	2	2	2	0.00
14/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2479	2	2	2	0.00
14/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2459	2	2	2	0.00
14/08/2015	R212 On 04-February-16			Bond Future	144.14	144.1444	144.1362	144.1444	0.00
14/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	1864	2	2	2	0.00
14/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	1874	2	2	2	0.00
14/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	1854	2	2	2	0.00
14/08/2015	R213 On 05-November-15			Bond Future	8.62	87.7803	87.7064	87.7803	19,520.00
14/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	231	0	0	0	0.00
14/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	247	0	0	0	0.00
14/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	239	0	0	0	0.00
14/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	7312	7	7	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
14/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	7158	7	7	7	0.00
14/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	7235	7	7	7	0.00
14/08/2015	R213 On 04-February-16			Bond Future	8.67	89.2820	89.2071	89.2820	0.00
14/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	3306	3	3	3	0.00
14/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	3346	3	3	3	0.00
14/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	3267	3	3	3	0.00
14/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	2735	3	3	3	0.00
14/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	2701	3	3	3	0.00
14/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	2770	3	3	3	0.00
14/08/2015	R213 On 05-May-16			Bond Future	8.71	87.3288	87.2502	87.3288	0.00
14/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3838	4	4	4	0.00
14/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3876	4	4	4	0.00
14/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3915	4	4	4	0.00
14/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	3598	4	4	4	0.00
14/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	3635	4	4	4	0.00
14/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	3564	4	4	4	0.00
14/08/2015	R214 On 05-November-15			Bond Future	8.76	78.4318	78.3937	78.4318	12,095.00
14/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	377	0	0	0	0.00
14/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	401	0	0	0	0.00
14/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	389	0	0	0	0.00
14/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	7163	7	7	7	0.00
14/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	7081	7	7	7	0.00
14/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	6999	7	7	7	0.00
14/08/2015	R214 On 04-February-16			Bond Future	8.81	79.7735	79.7351	79.7735	4,620.00
14/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	974	1	1	1	0.00
14/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	992	1	1	1	0.00
14/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	956	1	1	1	0.00
14/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	7944	8	8	8	0.00
14/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8019	8	8	8	0.00
14/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	8095	8	8	8	0.00
14/08/2015	R214 On 05-May-16			Bond Future	8.84	77.9040	77.8627	77.9040	0.00
14/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4805	5	5	5	0.00
14/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4893	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
14/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4849	5	5	5	0.00
14/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	3585	4	4	4	0.00
14/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3550	4	4	4	0.00
14/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	3620	4	4	4	0.00
14/08/2015	R248 On 05-November-15			Bond Future	8.83	100.8051	100.8104	100.8051	47,865.00
14/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	9640	10	10	10	0.00
14/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	9516	10	10	10	0.00
14/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	9393	9	9	9	0.00
14/08/2015	R248 On 04-February-16			Bond Future	8.88	102.5296	102.5355	102.5296	0.00
14/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	1139	1	1	1	0.00
14/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	1343	1	1	1	0.00
14/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	1241	1	1	1	0.00
14/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R248 On 05-May-16			Bond Future	8.92	99.9261	99.9293	99.9261	0.00
14/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	756	1	1	1	0.00
14/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	960	1	1	1	0.00
14/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	858	1	1	1	0.00
14/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
14/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00