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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/08/2015 TO: 25/08/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	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
25/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	2025 On 05-November-15			Bond Future	124.05	124.3785	124.0525	124.3785	538.00
25/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	1042	1	1	1	0.00
25/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	1062	1	1	1	0.00
25/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	1052	1	1	1	0.00
25/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	2025 On 04-February-16			Bond Future	124.95	125.2825	124.9510	125.2825	0.00
25/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	1039	1	1	1	0.00
25/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	1049	1	1	1	0.00
25/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	1059	1	1	1	0.00
25/08/2015	2030 On 05-November-15			Bond Future	8.87	94.6625	95.2114	94.6625	9,973.00
25/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	2903	3	3	3	0.00
25/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	2824	3	3	3	0.00
25/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	2983	4	3	4	0.00
25/08/2015	2030 On 04-February-16			Bond Future	8.93	92.2663	92.8245	92.2663	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
25/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	1388	2	1	2	0.00
25/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	1464	2	1	2	0.00
25/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	1311	2	1	2	0.00
25/08/2015	2032 On 05-November-15			Bond Future	8.96	94.2868	94.8322	94.2868	1,579.00
25/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	8339	9	8	9	0.00
25/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	8431	9	8	9	0.00
25/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	8247	9	8	9	0.00
25/08/2015	2032 On 04-February-16			Bond Future	9.02	95.8913	96.4459	95.8913	0.00
25/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	2731	3	3	3	0.00
25/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	2648	3	3	3	0.00
25/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	2565	3	3	3	0.00
25/08/2015	2032 On 05-May-16			Bond Future	9.08	93.4454	94.0083	93.4454	0.00
25/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	682	1	1	1	0.00
25/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	522	1	1	1	0.00
25/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	602	1	1	1	0.00
25/08/2015	2037 On 05-November-15			Bond Future	9.06	96.6257	97.1350	96.6257	47,355.00
25/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	10268	11	10	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
25/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	10373	11	10	11	0.00
25/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	10162	11	10	11	0.00
25/08/2015	2037 On 04-February-16			Bond Future	9.11	94.0125	94.5304	94.0125	370.00
25/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	3292	4	3	4	0.00
25/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	3199	4	3	4	0.00
25/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	3386	4	3	4	0.00
25/08/2015	2037 On 05-May-16			Bond Future	9.16	95.6911	96.2167	95.6911	0.00
25/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	1436	2	1	2	0.00
25/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	1526	2	2	2	0.00
25/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	1346	2	1	2	0.00
25/08/2015	2038 On 05-November-15			Bond Future	128.20	129.1206	128.2020	129.1206	5,820.00
25/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	5798	5	6	5	0.00
25/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	5808	5	6	5	0.00
25/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	5788	5	6	5	0.00
25/08/2015	2038 On 04-February-16			Bond Future	129.02	129.9529	129.0187	129.9529	0.00
25/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	1991	1	2	1	0.00
25/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	1981	1	2	1	0.00
25/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	1971	1	2	1	0.00
25/08/2015	2044 On 05-November-15			Bond Future	9.10	98.2829	98.8375	98.2829	14,576.00
25/08/2015	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
25/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	9008	10	9	10	0.00
25/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	8894	9	9	9	0.00
25/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	9122	10	9	10	0.00
25/08/2015	2044 On 04-February-16			Bond Future	9.16	95.5727	96.1366	95.5727	0.00
25/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	1435	2	1	2	0.00
25/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	1634	2	2	2	0.00
25/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	1534	2	2	2	0.00
25/08/2015	2044 On 05-May-16			Bond Future	9.20	97.2792	97.8515	97.2792	0.00
25/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	1893	2	2	2	0.00
25/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	2092	3	2	3	0.00
25/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	1993	3	2	3	0.00
25/08/2015	2046 On 05-November-15			Bond Future	126.53	127.9354	126.5301	127.9354	6,062.00
25/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	6470	5	6	5	0.00
25/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	6460	5	6	5	0.00
25/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	6480	5	6	5	0.00
25/08/2015	2046 On 04-February-16			Bond Future	128.69	130.1225	128.6930	130.1225	0.00
25/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	703	2	1	2	0.00
25/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	683	2	1	2	0.00
25/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	693	2	1	2	0.00
25/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	2046 On 04-February-16	127.99	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
25/08/2015	2050 On 05-November-15			Bond Future	136.31	138.1431	136.3109	138.1431	4,361.00
25/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	8689	7	9	7	0.00
25/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	8699	7	9	7	0.00
25/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	8679	7	9	7	0.00
25/08/2015	2050 On 04-February-16			Bond Future	137.11	138.9700	137.1063	138.9700	0.00
25/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	1	0	1	0.00
25/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	1	0	1	0.00
25/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	1	0	1	0.00
25/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	904	0	1	0	0.00
25/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	894	0	1	0	0.00
25/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	884	0	1	0	0.00
25/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	AL37 On 05-November-15			Index Future	463.15	461.5310	463.1490	461.5310	3.00
25/08/2015	AL37 On 04-February-16			Index Future	471.03	469.3790	471.0250	469.3790	0.00
25/08/2015	AL7T On 05-November-15			Index Future	543.51	540.6340	543.5100	540.6340	1.00
25/08/2015	AL7T On 04-February-16			Index Future	552.75	549.8280	552.7530	549.8280	0.00
25/08/2015	ALBI On 05-November-15			Index Future	496.91	494.5320	496.9120	494.5320	456.00
25/08/2015	ALBI On 04-February-16			Index Future	505.36	502.9410	505.3620	502.9410	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2015	ALBI On 05-May-16			Index Future	514.36	511.9080	514.3630	511.9080	0.00
25/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	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
25/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2015	EL28 On 05-November-15			Bond Future	126.94	127.4973	126.9376	127.4973	0.00
25/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	1	0	1	0.00
25/08/2015	EL28 On 05-November-15	127.00	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
25/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	62	0	0	0	0.00
25/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	72	0	0	0	0.00
25/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	52	0	0	0	0.00
25/08/2015	EL28 On 04-February-16			Bond Future	129.11	129.6770	129.1078	129.6770	0.00
25/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	118	1	0	1	0.00
25/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	98	1	0	1	0.00
25/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	108	1	0	1	0.00
25/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-November-15			Bond Future	9.97	80.3149	80.7135	80.3149	6,441.00
25/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7220	8	7	8	0.00
25/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7299	8	7	8	0.00
25/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7141	8	7	8	0.00
25/08/2015	ES33 On 04-February-16			Bond Future	10.06	81.6815	82.0868	81.6815	0.00
25/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	418	1	0	1	0.00
25/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	349	1	0	1	0.00
25/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	487	1	0	1	0.00
25/08/2015	ES33 On 05-May-16			Bond Future	10.14	79.3485	79.7596	79.3485	0.00
25/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1031	1	1	1	0.00
25/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	894	1	1	1	0.00
25/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	962	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
25/08/2015	GOVI On 05-November-15			GOVI	493.61	491.3210	493.6120	491.3210	441.00
25/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	363880	39	36	39	0.00
25/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	363980	39	36	39	0.00
25/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	363780	39	36	39	0.00
25/08/2015	GOVI On 04-February-16			GOVI	502.01	499.6760	502.0060	499.6760	26.00
25/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	99840	12	10	12	0.00
25/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	100040	12	10	12	0.00
25/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	99940	12	10	12	0.00
25/08/2015	GOVI On 05-May-16			GOVI	510.95	508.5840	510.9470	508.5840	0.00
25/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
25/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	70430	9	7	9	0.00
25/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	70530	9	7	9	0.00
25/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	70630	9	7	9	0.00
25/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/08/2015	IGOV On 05-November-15			Index Future	234.05	235.3410	234.0510	235.3410	973.00
25/08/2015	IGOV On 04-February-16			Index Future	238.05	239.3620	238.0500	239.3620	82.00
25/08/2015	IGOV On 05-May-16			Index Future	242.31	243.6480	242.3080	243.6480	0.00
25/08/2015	ILBI On 05-November-15			Index Future	634.39	637.8160	634.3910	637.8160	0.00
25/08/2015	ILBI On 04-February-16			Index Future	645.26	648.7470	645.2620	648.7470	160.00
25/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/08/2015	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
25/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.44	93.6600	93.5600	93.6600	0.00
25/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.55	93.5500	93.4500	93.5500	0.00
25/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.67	93.5200	93.3300	93.5200	0.00
25/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.72	93.4100	93.2800	93.4100	0.00
25/08/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.68	93.3250	93.3250	93.3250	0.00
25/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.87	93.2400	93.1300	93.2400	2,000.00
25/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.90	93.2100	93.1000	93.2100	0.00
25/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.9900	92.8400	92.9900	0.00
25/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.33	92.7700	92.6700	92.7700	0.00
25/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.50	92.6200	92.5000	92.6200	0.00
25/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.68	92.5000	92.3200	92.5000	0.00
25/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.79	92.3900	92.2100	92.3900	0.00
25/08/2015	R023 On 05-November-15			Bond Future	8.32	97.9048	98.4013	97.9048	13,460.00
25/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	614	0	1	0	0.00
25/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	598	0	1	0	0.00
25/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	582	0	1	0	0.00
25/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	2336	3	2	3	0.00
25/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	2374	3	2	3	0.00
25/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	2298	3	2	3	0.00
25/08/2015	R023 On 04-February-16			Bond Future	8.40	99.5703	100.0753	99.5703	1,050.00
25/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	924	1	1	1	0.00
25/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	958	1	1	1	0.00
25/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	941	1	1	1	0.00
25/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	3034	3	3	3	0.00
25/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2999	3	3	3	0.00
25/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2963	3	3	3	0.00
25/08/2015	R023 On 05-May-16			Bond Future	8.45	97.4179	97.9303	97.4179	0.00
25/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	1849	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	1826	2	2	2	0.00
25/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	1804	2	2	2	0.00
25/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2821	3	3	3	0.00
25/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2849	3	3	3	0.00
25/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2793	3	3	3	0.00
25/08/2015	R186 On 05-November-15			Bond Future	8.50	117.6416	118.2867	117.6416	32,492.00
25/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	1829	2	2	2	0.00
25/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	1137	1	1	1	0.00
25/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1084	1	1	1	0.00
25/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	254	0	0	0	169.00
25/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	394	0	0	0	674.00
25/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	1474	1	1	1	843.00
25/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	3675	3	4	3	0.00
25/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	4513	4	5	4	0.00
25/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	273	0	0	0	1,200.00
25/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	1165	1	1	1	0.00
25/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	1194	1	1	1	0.00
25/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	2024	2	2	2	0.00
25/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	2229	2	2	2	0.00
25/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	3257	4	3	4	1,090.00
25/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	5491	6	5	6	0.00
25/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	6431	7	6	7	0.00
25/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	2186	3	2	3	6,308.00
25/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	3152	4	3	4	0.00
25/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	2616	3	3	3	9,430.00
25/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	3049	3	3	3	0.00
25/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1991	2	2	2	4,666.00
25/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1809	2	2	2	4,667.00
25/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	964	1	1	1	2,283.00
25/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	6283	7	6	7	0.00
25/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	3099	4	3	4	8,650.00
25/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	680	1	1	1	2,600.00
25/08/2015	R186 On 04-February-16			Bond Future	8.55	114.3446	115.0007	114.3446	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
25/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	429	0	0	0	0.00
25/08/2015	R186 On 04-February-16	8.75	Call	Bond Future	3692	3	4	3	0.00
25/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	419	0	0	0	0.00
25/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	410	0	0	0	0.00
25/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	8858	9	9	9	0.00
25/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	8784	9	9	9	0.00
25/08/2015	R186 On 04-February-16	8.75	Put	Bond Future	2215	3	2	3	6,700.00
25/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	8933	10	9	10	0.00
25/08/2015	R186 On 05-May-16			Bond Future	8.60	116.3857	117.0515	116.3857	0.00
25/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	2689	2	3	2	0.00
25/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	2721	2	3	2	0.00
25/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	2658	2	3	2	0.00
25/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	890	1	1	1	0.00
25/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	4728	5	5	5	0.00
25/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	4639	5	5	5	0.00
25/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	9064	10	9	10	0.00
25/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	4683	5	5	5	0.00
25/08/2015	R186 On 04-August-16			Bond Future	8.65	113.2303	113.9077	113.2303	0.00
25/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	3573	3	4	3	0.00
25/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	3643	3	4	3	0.00
25/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	3607	3	4	3	0.00
25/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	4752	5	5	5	0.00
25/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	4712	5	5	5	0.00
25/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	4673	5	5	5	0.00
25/08/2015	R197 On 05-November-15			Bond Future	295.62	296.6477	295.6173	296.6477	927.00
25/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	627	2	1	2	0.00
25/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	607	2	1	2	0.00
25/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	617	2	1	2	0.00
25/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R197 On 04-February-16			Bond Future	294.32	295.3638	294.3157	295.3638	0.00
25/08/2015	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
25/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	2674	2	3	2	0.00
25/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	2694	2	3	2	0.00
25/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	2684	2	3	2	0.00
25/08/2015	R202 On 05-November-15			Bond Future	240.82	242.8692	240.8169	242.8692	52,921.00
25/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	5173	3	5	3	0.00
25/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	5193	3	5	3	0.00
25/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	5183	3	5	3	0.00
25/08/2015	R202 On 04-February-16			Bond Future	241.56	243.6453	241.5576	243.6453	0.00
25/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	1568	4	2	4	0.00
25/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	1548	4	2	4	0.00
25/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	1558	4	2	4	0.00
25/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R203 On 05-November-15			Bond Future	7.44	102.4127	102.6350	102.4127	15,250.00
25/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	1	0	0	0	0.00
25/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	1	0	0	0	0.00
25/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	1	0	0	0	0.00
25/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2499	3	2	3	0.00
25/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2517	3	3	3	0.00
25/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2482	3	2	3	0.00
25/08/2015	R203 On 04-February-16			Bond Future	7.53	104.1552	104.3813	104.1552	0.00
25/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	161	0	0	0	0.00
25/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	170	0	0	0	0.00
25/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	165	0	0	0	0.00
25/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	597	1	1	1	0.00
25/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	586	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
25/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	576	1	1	1	0.00
25/08/2015	R203 On 05-May-16			Bond Future	7.59	101.8440	102.0724	101.8440	0.00
25/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	329	0	0	0	0.00
25/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	319	0	0	0	0.00
25/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	324	0	0	0	0.00
25/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	762	1	1	1	0.00
25/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	746	1	1	1	0.00
25/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	754	1	1	1	0.00
25/08/2015	R204 On 05-November-15			Bond Future	7.76	103.4231	103.7485	103.4231	18,043.00
25/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	1	0	0	0	0.00
25/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	1	0	0	0	0.00
25/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	1	0	0	0	0.00
25/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	4226	5	4	5	0.00
25/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	4198	5	4	5	0.00
25/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	4255	5	4	5	0.00
25/08/2015	R204 On 04-February-16			Bond Future	7.84	101.1457	101.4766	101.1457	0.00
25/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	383	0	0	0	0.00
25/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	375	0	0	0	0.00
25/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	366	0	0	0	0.00
25/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1244	1	1	1	0.00
25/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1261	1	1	1	0.00
25/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1226	1	1	1	0.00
25/08/2015	R204 On 05-May-16			Bond Future	7.91	102.9510	103.2860	102.9510	0.00
25/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	852	1	1	1	0.00
25/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	841	1	1	1	0.00
25/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	830	1	1	1	0.00
25/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1205	1	1	1	0.00
25/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1192	1	1	1	0.00
25/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1217	1	1	1	0.00
25/08/2015	R207 On 05-November-15			Bond Future	8.01	99.3219	99.6518	99.3219	44,051.00
25/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	414	0	0	0	0.00
25/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	438	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
25/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	426	0	0	0	0.00
25/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	201	0	0	0	19.00
25/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	158	0	0	0	53.00
25/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1350	2	1	2	0.00
25/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	2179	2	2	2	0.00
25/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1303	2	1	2	0.00
25/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1976	2	2	2	0.00
25/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1326	2	1	2	0.00
25/08/2015	R207 On 04-February-16			Bond Future	8.09	97.3699	97.7053	97.3699	0.00
25/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	187	0	0	0	43.00
25/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	326	0	0	0	0.00
25/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	341	0	0	0	0.00
25/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	333	0	0	0	19.00
25/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	2280	3	2	3	0.00
25/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	2255	3	2	3	0.00
25/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	2306	3	2	3	0.00
25/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2905	3	3	3	0.00
25/08/2015	R207 On 05-May-16			Bond Future	8.16	99.1079	99.4477	99.1079	0.00
25/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	949	1	1	1	0.00
25/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	924	1	1	1	0.00
25/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	617	1	1	1	43.00
25/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	937	1	1	1	0.00
25/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1897	2	2	2	0.00
25/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1878	2	2	2	0.00
25/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2484	3	2	3	0.00
25/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1915	2	2	2	0.00
25/08/2015	R207 On 04-August-16			Bond Future	8.23	97.2918	97.6373	97.2918	0.00
25/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1198	1	1	1	0.00
25/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1224	1	1	1	0.00
25/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1211	1	1	1	0.00
25/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1882	2	2	2	0.00
25/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1866	2	2	2	0.00
25/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1850	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2015	R208 On 05-November-15			Bond Future	8.13	94.4120	94.8045	94.4120	40,396.00
25/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	1864	2	2	2	0.00
25/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	370	0	0	0	0.00
25/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	381	0	0	0	0.00
25/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	359	0	0	0	0.00
25/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	444	1	0	1	2,200.00
25/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1973	2	2	2	0.00
25/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1942	2	2	2	0.00
25/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	2004	2	2	2	0.00
25/08/2015	R208 On 04-February-16			Bond Future	8.21	96.0186	96.4177	96.0186	0.00
25/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	596	0	1	0	0.00
25/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	584	0	1	0	0.00
25/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	608	0	1	0	0.00
25/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2455	3	2	3	0.00
25/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2426	3	2	3	0.00
25/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	2397	3	2	3	0.00
25/08/2015	R208 On 05-May-16			Bond Future	8.26	94.3306	94.7352	94.3306	0.00
25/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1234	1	1	1	0.00
25/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1249	1	1	1	0.00
25/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1266	1	1	1	0.00
25/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	2262	3	2	3	0.00
25/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	2240	2	2	2	0.00
25/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	2285	3	2	3	0.00
25/08/2015	R209 On 05-November-15			Bond Future	8.99	74.8411	75.2623	74.8411	24,850.00
25/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	3125	3	3	3	0.00
25/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	130	0	0	0	0.00
25/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	675	1	1	1	900.00
25/08/2015	R209 On 05-November-15	9.00	Call	Bond Future	2067	2	2	2	0.00
25/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	135	0	0	0	0.00
25/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	141	0	0	0	0.00
25/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	2720	2	3	2	0.00
25/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	8107	9	8	9	0.00
25/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	1250	1	1	1	900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	4480	5	4	5	0.00
25/08/2015	R209 On 05-November-15	9.00	Put	Bond Future	2014	2	2	2	500.00
25/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	8189	9	8	9	0.00
25/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	8026	8	8	8	0.00
25/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1493	2	1	2	640.00
25/08/2015	R209 On 04-February-16			Bond Future	9.04	76.1147	76.5431	76.1147	400.00
25/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	1998	2	2	2	0.00
25/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2056	2	2	2	0.00
25/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2027	2	2	2	0.00
25/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	5015	5	5	5	0.00
25/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	4197	4	4	4	0.00
25/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	4293	5	4	5	0.00
25/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1640	2	2	2	2,200.00
25/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	4245	5	4	5	0.00
25/08/2015	R209 On 05-May-16			Bond Future	9.09	74.3236	74.7583	74.3236	0.00
25/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	3422	3	3	3	0.00
25/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	3458	3	3	3	0.00
25/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	3388	3	3	3	0.00
25/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	4084	4	4	4	0.00
25/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	4046	4	4	4	0.00
25/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	4123	4	4	4	0.00
25/08/2015	R210 On 05-November-15			Bond Future	181.95	182.7541	181.9523	182.7541	1,698.00
25/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	1	0	1	0.00
25/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	1	0	1	0.00
25/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	1	0	1	0.00
25/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	58	0	0	0	0.00
25/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	48	0	0	0	0.00
25/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	38	0	0	0	0.00
25/08/2015	R210 On 04-February-16			Bond Future	185.06	185.8781	185.0626	185.8781	0.00
25/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	73	1	0	1	0.00
25/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	53	1	0	1	0.00
25/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	63	1	0	1	0.00
25/08/2015	R210 On 04-February-16	185.00	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
25/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 05-November-15			Bond Future	136.13	136.1369	136.1275	136.1369	0.00
25/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1138	1	1	1	0.00
25/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1128	1	1	1	0.00
25/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1118	1	1	1	0.00
25/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 04-February-16			Bond Future	136.76	136.7677	136.7581	136.7677	1,120.00
25/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	2232	2	2	2	0.00
25/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	2252	2	2	2	0.00
25/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	2242	2	2	2	0.00
25/08/2015	R212 On 05-November-15			Bond Future	142.99	143.0859	142.9939	143.0859	928.00
25/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	3006	3	3	3	0.00
25/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	3016	3	3	3	0.00
25/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2996	3	3	3	0.00
25/08/2015	R212 On 04-February-16			Bond Future	143.58	143.6700	143.5763	143.6700	0.00
25/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	2424	2	2	2	0.00
25/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	2434	2	2	2	0.00
25/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	2414	2	2	2	0.00
25/08/2015	R213 On 05-November-15			Bond Future	8.90	85.1528	85.6444	85.1528	21,426.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	64	0	0	0	0.00
25/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	70	0	0	0	0.00
25/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	67	0	0	0	0.00
25/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	9207	10	9	10	0.00
25/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	9043	10	9	10	0.00
25/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	9125	10	9	10	0.00
25/08/2015	R213 On 04-February-16			Bond Future	8.96	86.6014	87.1013	86.6014	200.00
25/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	2178	2	2	2	0.00
25/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	2209	2	2	2	0.00
25/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	2148	2	2	2	0.00
25/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3713	4	4	4	0.00
25/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3669	4	4	4	0.00
25/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3756	4	4	4	0.00
25/08/2015	R213 On 05-May-16			Bond Future	9.01	84.5979	85.1053	84.5979	0.00
25/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	2761	3	3	3	0.00
25/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	2791	3	3	3	0.00
25/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	2823	3	3	3	0.00
25/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4658	5	5	5	0.00
25/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	4617	5	5	5	0.00
25/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	4702	5	5	5	0.00
25/08/2015	R214 On 05-November-15			Bond Future	9.03	75.8134	76.2574	75.8134	11,693.00
25/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	117	0	0	0	0.00
25/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	127	0	0	0	0.00
25/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	122	0	0	0	0.00
25/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	9040	9	9	9	0.00
25/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	8950	9	9	9	0.00
25/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	8861	9	9	9	0.00
25/08/2015	R214 On 04-February-16			Bond Future	9.08	77.1031	77.5546	77.1031	4,620.00
25/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	530	0	1	0	0.00
25/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	542	0	1	0	0.00
25/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	519	0	1	0	0.00
25/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	9674	10	10	10	0.00
25/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	9756	10	10	10	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
25/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	9838	10	10	10	0.00
25/08/2015	R214 On 05-May-16			Bond Future	9.12	75.1836	75.6419	75.1836	0.00
25/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	3494	3	3	3	0.00
25/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	3567	3	4	3	0.00
25/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	3529	3	4	3	0.00
25/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	4486	5	4	5	0.00
25/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	4445	5	4	5	0.00
25/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	4529	5	5	5	0.00
25/08/2015	R248 On 05-November-15			Bond Future	9.09	97.5551	98.1241	97.5551	48,532.00
25/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	12327	13	12	13	0.00
25/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	12203	13	12	13	0.00
25/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	12079	13	12	13	0.00
25/08/2015	R248 On 04-February-16			Bond Future	9.15	99.2148	99.7933	99.2148	0.00
25/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	1501	2	2	2	0.00
25/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	1399	2	1	2	0.00
25/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	1603	2	2	2	0.00
25/08/2015	R248 On 05-May-16			Bond Future	9.19	96.5492	97.1364	96.5492	0.00
25/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	1935	3	2	3	0.00
25/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	2037	3	2	3	0.00
25/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	1833	2	2	2	0.00