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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2015	2025 On 05-November-15			Bond Future	124.61	125.0071	124.6127	125.0071	38.00
19/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	1603	2	1603	2	0.00
19/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	1623	2	1623	2	0.00
19/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	1613	2	1613	2	0.00
19/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
19/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
19/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
19/08/2015	2025 On 04-February-16			Bond Future	125.53	125.9296	125.5264	125.9296	0.00
19/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	464	0	464	0	0.00
19/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	474	0	474	0	0.00
19/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	484	0	484	0	0.00
19/08/2015	2030 On 05-November-15			Bond Future	8.73	96.4353	8.7329	96.4353	9,955.00
19/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	1823	2	1823	2	0.00
19/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	1743	2	1743	2	0.00
19/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	1902	2	1902	2	0.00
19/08/2015	2030 On 04-February-16			Bond Future	8.79	94.0751	8.7873	94.0751	400.00
19/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	284	0	284	0	0.00
19/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	361	0	361	0	0.00
19/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	208	0	208	0	0.00
19/08/2015	2032 On 05-November-15			Bond Future	8.81	96.2253	8.8133	96.2253	1,579.00
19/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	7099	7	7099	7	0.00
19/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	7191	7	7191	7	0.00

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19/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	7007	7	7007	7	0.00
19/08/2015	2032 On 04-February-16			Bond Future	8.87	97.8687	8.8673	97.8687	0.00
19/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	1466	1	1466	1	0.00
19/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	1382	1	1382	1	0.00
19/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	1299	1	1299	1	0.00
19/08/2015	2032 On 05-May-16			Bond Future	8.91	95.4582	8.9143	95.4582	0.00
19/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	688	1	688	1	0.00
19/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	608	1	608	1	0.00
19/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	768	1	768	1	0.00
19/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
19/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
19/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
19/08/2015	2037 On 05-November-15			Bond Future	8.94	98.4427	8.9350	98.4427	44,477.00
19/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	9177	9	9177	9	0.00
19/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	9282	9	9282	9	0.00
19/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	9072	9	9072	9	0.00
19/08/2015	2037 On 04-February-16			Bond Future	8.99	95.8664	8.9870	95.8664	370.00
19/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	2179	2	2179	2	0.00
19/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	2085	2	2085	2	0.00
19/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	2272	2	2272	2	0.00
19/08/2015	2037 On 05-May-16			Bond Future	9.03	97.5781	9.0336	97.5781	0.00
19/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	301	0	301	0	0.00

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19/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	390	0	390	0	0.00
19/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	211	0	211	0	0.00
19/08/2015	2038 On 05-November-15			Bond Future	129.83	130.0773	129.8292	130.0773	5,820.00
19/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	4171	4	4171	4	0.00
19/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	4181	4	4181	4	0.00
19/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	4161	4	4161	4	0.00
19/08/2015	2038 On 04-February-16			Bond Future	130.68	130.9342	130.6796	130.9342	0.00
19/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	330	0	330	0	0.00
19/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	320	0	320	0	0.00
19/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	310	0	310	0	0.00
19/08/2015	2044 On 05-November-15			Bond Future	8.99	100.1646	8.9877	100.1646	14,576.00
19/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	7867	8	7867	8	0.00
19/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	7754	8	7754	8	0.00
19/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	7981	8	7981	8	0.00
19/08/2015	2044 On 04-February-16			Bond Future	9.04	97.4924	9.0373	97.4924	0.00
19/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	270	0	270	0	0.00
19/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	469	0	469	0	0.00
19/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	369	0	369	0	0.00
19/08/2015	2044 On 05-May-16			Bond Future	9.08	99.2332	9.0817	99.2332	0.00
19/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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19/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	707	1	707	1	0.00
19/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	905	1	905	1	0.00
19/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	806	1	806	1	0.00
19/08/2015	2046 On 05-November-15			Bond Future	128.66	128.6766	128.6606	128.6766	6,062.00
19/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	4339	4	4339	4	0.00
19/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	4329	4	4329	4	0.00
19/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	4349	4	4349	4	0.00
19/08/2015	2046 On 04-February-16			Bond Future	130.87	130.8842	130.8656	130.8842	0.00
19/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2876	3	2876	3	0.00
19/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2856	3	2856	3	0.00
19/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2866	3	2866	3	0.00
19/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
19/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
19/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
19/08/2015	2050 On 05-November-15			Bond Future	139.17	139.1895	139.1721	139.1895	4,361.00
19/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	5828	6	5828	6	0.00
19/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	5838	6	5838	6	0.00
19/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	5818	6	5818	6	0.00
19/08/2015	2050 On 04-February-16			Bond Future	140.02	140.0424	140.0225	140.0424	0.00
19/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	2022	2	2022	2	0.00
19/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	2012	2	2012	2	0.00
19/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	2032	2	2032	2	0.00
19/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
19/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
19/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
19/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	AL37 On 05-November-15			Index Future	465.37	465.6390	465.3680	465.6390	3.00
19/08/2015	AL37 On 04-February-16			Index Future	473.31	473.5850	473.3070	473.5850	0.00
19/08/2015	AL7T On 05-November-15			Index Future	548.62	549.3010	548.6180	549.3010	1.00
19/08/2015	AL7T On 04-February-16			Index Future	557.98	558.6760	557.9770	558.6760	0.00
19/08/2015	ALBI On 05-November-15			Index Future	501.37	502.0270	501.3690	502.0270	456.00
19/08/2015	ALBI On 04-February-16			Index Future	509.92	510.5940	509.9220	510.5940	152.00
19/08/2015	ALBI On 05-May-16			Index Future	519.02	519.6980	519.0160	519.6980	0.00
19/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2015	EL28 On 05-November-15			Bond Future	127.51	127.5272	127.5131	127.5272	0.00
19/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	523	1	523	1	0.00
19/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	513	1	513	1	0.00
19/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	503	1	503	1	0.00
19/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
19/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
19/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
19/08/2015	EL28 On 04-February-16			Bond Future	129.70	129.7153	129.6989	129.7153	0.00
19/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	709	1	709	1	0.00
19/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	689	1	689	1	0.00
19/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	699	1	699	1	0.00
19/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
19/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
19/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
19/08/2015	ES33 On 05-November-15			Bond Future	9.85	81.7476	9.8471	81.7476	6,441.00
19/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6347	6	6347	6	0.00
19/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6426	6	6426	6	0.00
19/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6267	6	6267	6	0.00
19/08/2015	ES33 On 04-February-16			Bond Future	9.93	83.1436	9.9316	83.1436	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
19/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	405	1	405	1	0.00
19/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	543	1	543	1	0.00
19/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	474	1	474	1	0.00
19/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
19/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
19/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
19/08/2015	ES33 On 05-May-16			Bond Future	10.01	80.8368	10.0077	80.8368	0.00
19/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	16	0	16	0	0.00
19/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	122	0	122	0	0.00
19/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
19/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	53	0	53	0	0.00
19/08/2015	GOVI On 05-November-15			GOVI	497.75	498.3140	497.7470	498.3140	441.00
19/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
19/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
19/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
19/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	322530	32	322530	32	0.00
19/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	322630	32	322630	32	0.00
19/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	322430	32	322430	32	0.00
19/08/2015	GOVI On 04-February-16			GOVI	506.24	506.8190	506.2380	506.8190	26.00
19/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
19/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
19/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
19/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	57520	5	57520	5	0.00
19/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	57720	5	57720	5	0.00
19/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	57620	5	57620	5	0.00
19/08/2015	GOVI On 05-May-16			GOVI	515.27	515.8550	515.2660	515.8550	0.00
19/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
19/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
19/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
19/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	27240	2	27240	2	0.00
19/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	27340	2	27340	2	0.00
19/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	27440	2	27440	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
19/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2015	IGOV On 05-November-15			Index Future	235.83	235.9770	235.8310	235.9770	973.00
19/08/2015	IGOV On 04-February-16			Index Future	239.87	240.0240	239.8730	240.0240	82.00
19/08/2015	IGOV On 05-May-16			Index Future	244.17	244.3220	244.1700	244.3220	0.00
19/08/2015	ILBI On 05-November-15			Index Future	639.01	639.4540	639.0110	639.4540	0.00
19/08/2015	ILBI On 04-February-16			Index Future	649.97	650.4220	649.9710	650.4220	160.00
19/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
19/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.7000	6.3000	93.7000	0.00
19/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
19/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
19/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	0.00
19/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.59	93.4100	6.5900	93.4100	0.00
19/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	2,000.00
19/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
19/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
19/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
19/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
19/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
19/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
19/08/2015	R023 On 05-November-15			Bond Future	8.17	99.3139	8.1720	99.3139	17,815.00
19/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	951	1	951	1	0.00
19/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	930	1	930	1	0.00
19/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	909	1	909	1	0.00
19/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1855	2	1855	2	0.00
19/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1887	2	1887	2	0.00
19/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1822	2	1822	2	0.00
19/08/2015	R023 On 04-February-16			Bond Future	8.23	101.0095	8.2346	101.0095	1,050.00
19/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1255	1	1255	1	0.00
19/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1297	1	1297	1	0.00
19/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1276	1	1276	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
19/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2534	2	2534	2	0.00
19/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2503	2	2503	2	0.00
19/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2471	2	2471	2	0.00
19/08/2015	R023 On 05-May-16			Bond Future	8.28	98.8828	8.2791	98.8828	0.00
19/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2279	2	2279	2	0.00
19/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2254	2	2254	2	0.00
19/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2229	2	2229	2	0.00
19/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2400	2	2400	2	0.00
19/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2426	2	2426	2	0.00
19/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2376	2	2376	2	0.00
19/08/2015	R186 On 05-November-15			Bond Future	8.34	119.6257	8.3437	119.6257	32,633.00
19/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	2539	3	2539	3	0.00
19/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	1690	2	1690	2	0.00
19/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1621	2	1621	2	0.00
19/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	467	0	467	0	169.00
19/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	680	1	680	1	674.00
19/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2110	2	2110	2	843.00
19/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	4629	5	4629	5	0.00
19/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	5532	6	5532	6	0.00
19/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	496	1	496	1	1,200.00
19/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	1725	2	1725	2	0.00
19/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	1762	2	1762	2	0.00
19/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	2769	3	2769	3	0.00
19/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3009	3	3009	3	0.00
19/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2603	3	2603	3	1,090.00
19/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	4585	4	4585	4	0.00
19/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	5452	5	5452	5	0.00
19/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1704	2	1704	2	6,308.00
19/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2512	2	2512	2	0.00
19/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	2060	2	2060	2	9,430.00
19/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2425	2	2425	2	0.00
19/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1544	1	1544	1	4,666.00
19/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1396	1	1396	1	4,667.00
19/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	726	1	726	1	2,283.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	5314	5	5314	5	0.00
19/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2468	2	2468	2	8,650.00
19/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	507	0	507	0	2,600.00
19/08/2015	R186 On 04-February-16			Bond Future	8.40	116.3698	8.3958	116.3698	5,365.00
19/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	641	1	641	1	0.00
19/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	627	1	627	1	0.00
19/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	615	1	615	1	0.00
19/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	7848	8	7848	8	0.00
19/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	7778	8	7778	8	0.00
19/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7919	8	7919	8	0.00
19/08/2015	R186 On 05-May-16			Bond Future	8.44	118.4470	8.4388	118.4470	0.00
19/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3296	3	3296	3	0.00
19/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3332	3	3332	3	0.00
19/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3260	3	3260	3	0.00
19/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1184	1	1184	1	0.00
19/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	4089	4	4089	4	0.00
19/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	4008	4	4008	4	0.00
19/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	8118	8	8118	8	0.00
19/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	4049	4	4049	4	0.00
19/08/2015	R186 On 04-August-16			Bond Future	8.48	115.3396	8.4775	115.3396	0.00
19/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	4242	4	4242	4	0.00
19/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	4318	4	4318	4	0.00
19/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	4279	4	4279	4	0.00
19/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	4149	4	4149	4	0.00
19/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	4112	4	4112	4	0.00
19/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	4078	4	4078	4	0.00
19/08/2015	R197 On 05-November-15			Bond Future	297.10	297.3528	297.1038	297.3528	927.00
19/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	2114	2	2114	2	0.00
19/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	2094	2	2094	2	0.00
19/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	2104	2	2104	2	0.00
19/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R197 On 04-February-16			Bond Future	295.84	296.0990	295.8409	296.0990	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
19/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	1149	1	1149	1	0.00
19/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	1169	1	1169	1	0.00
19/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	1159	1	1159	1	0.00
19/08/2015	R202 On 05-November-15			Bond Future	242.91	242.9378	242.9052	242.9378	52,921.00
19/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3085	3	3085	3	0.00
19/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3105	3	3105	3	0.00
19/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3095	3	3095	3	0.00
19/08/2015	R202 On 04-February-16			Bond Future	243.69	243.7300	243.6927	243.7300	0.00
19/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3703	4	3703	4	0.00
19/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3683	4	3683	4	0.00
19/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3693	4	3693	4	0.00
19/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R203 On 05-November-15			Bond Future	7.32	102.8256	7.3153	102.8256	15,240.00
19/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	2	0	2	0	0.00
19/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	2	0	2	0	0.00
19/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	2	0	2	0	0.00
19/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2295	2	2295	2	0.00
19/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2313	2	2313	2	0.00
19/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2277	2	2277	2	0.00
19/08/2015	R203 On 04-February-16			Bond Future	7.39	104.5816	7.3883	104.5816	0.00
19/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	242	0	242	0	0.00
19/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	254	0	254	0	0.00
19/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	248	0	248	0	0.00
19/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	463	0	463	0	0.00
19/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	454	0	454	0	0.00
19/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	446	0	446	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
19/08/2015	R203 On 05-May-16			Bond Future	7.42	102.2780	7.4152	102.2780	0.00
19/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	425	0	425	0	0.00
19/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	413	0	413	0	0.00
19/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	419	0	419	0	0.00
19/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	636	1	636	1	0.00
19/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	622	1	622	1	0.00
19/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	629	1	629	1	0.00
19/08/2015	R204 On 05-November-15			Bond Future	7.64	104.0691	7.6432	104.0691	19,272.00
19/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	3	0	3	0	0.00
19/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	3	0	3	0	0.00
19/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	3	0	3	0	0.00
19/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3914	4	3914	4	0.00
19/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3886	4	3886	4	0.00
19/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3943	4	3943	4	0.00
19/08/2015	R204 On 04-February-16			Bond Future	7.71	101.8090	7.7138	101.8090	0.00
19/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	512	1	512	1	0.00
19/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	502	0	502	0	0.00
19/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	492	0	492	0	0.00
19/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1047	1	1047	1	0.00
19/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1062	1	1062	1	0.00
19/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1031	1	1031	1	0.00
19/08/2015	R204 On 05-May-16			Bond Future	7.76	103.6261	7.7639	103.6261	0.00
19/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1022	1	1022	1	0.00
19/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1010	1	1010	1	0.00
19/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	998	1	998	1	0.00
19/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1042	1	1042	1	0.00
19/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1031	1	1031	1	0.00
19/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1053	1	1053	1	0.00
19/08/2015	R207 On 05-November-15			Bond Future	7.87	100.2150	7.8658	100.2150	43,204.00
19/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	631	1	631	1	0.00
19/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	661	1	661	1	0.00
19/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	646	1	646	1	0.00
19/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	340	0	340	0	19.00
19/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	277	0	277	0	53.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1067	1	1067	1	0.00
19/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1799	2	1799	2	0.00
19/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1028	1	1028	1	0.00
19/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1615	2	1615	2	0.00
19/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1047	1	1047	1	0.00
19/08/2015	R207 On 04-February-16			Bond Future	7.93	98.2844	7.9340	98.2844	0.00
19/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	288	0	288	0	43.00
19/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	473	0	473	0	0.00
19/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	493	1	493	1	0.00
19/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	483	0	483	0	19.00
19/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1917	2	1917	2	0.00
19/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1894	2	1894	2	0.00
19/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1941	2	1941	2	0.00
19/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2493	2	2493	2	0.00
19/08/2015	R207 On 05-May-16			Bond Future	7.99	100.0388	7.9909	100.0388	0.00
19/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1190	1	1190	1	0.00
19/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1161	1	1161	1	0.00
19/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	801	1	801	1	43.00
19/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1176	1	1176	1	0.00
19/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1612	2	1612	2	0.00
19/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1596	2	1596	2	0.00
19/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2145	2	2145	2	0.00
19/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1629	2	1629	2	0.00
19/08/2015	R207 On 04-August-16			Bond Future	8.04	98.2483	8.0401	98.2483	0.00
19/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1461	1	1461	1	0.00
19/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1491	2	1491	2	0.00
19/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1476	1	1476	1	0.00
19/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1607	2	1607	2	0.00
19/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1592	2	1592	2	0.00
19/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1578	2	1578	2	0.00
19/08/2015	R208 On 05-November-15			Bond Future	7.98	95.4989	7.9849	95.4989	40,396.00
19/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2362	2	2362	2	0.00
19/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	593	1	593	1	0.00
19/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	608	1	608	1	0.00

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19/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	578	1	578	1	0.00
19/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	325	0	325	0	2,200.00
19/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1579	2	1579	2	0.00
19/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1551	1	1551	1	0.00
19/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1606	2	1606	2	0.00
19/08/2015	R208 On 04-February-16			Bond Future	8.05	97.1299	8.0466	97.1299	0.00
19/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	827	1	827	1	0.00
19/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	812	1	812	1	0.00
19/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	842	1	842	1	0.00
19/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2050	2	2050	2	0.00
19/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2024	2	2024	2	0.00
19/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	1999	2	1999	2	0.00
19/08/2015	R208 On 05-May-16			Bond Future	8.10	95.4618	8.0954	95.4618	0.00
19/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1538	2	1538	2	0.00
19/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1557	2	1557	2	0.00
19/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1576	2	1576	2	0.00
19/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1924	2	1924	2	0.00
19/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1905	2	1905	2	0.00
19/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1945	2	1945	2	0.00
19/08/2015	R209 On 05-November-15			Bond Future	8.87	76.3842	8.8674	76.3842	24,850.00
19/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	3845	4	3845	4	0.00
19/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	236	0	236	0	0.00
19/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1000	1	1000	1	900.00
19/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	244	0	244	0	0.00
19/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	252	0	252	0	0.00
19/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	3401	4	3401	4	0.00
19/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	7274	7	7274	7	0.00
19/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3863	4	3863	4	0.00
19/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	1029	1	1029	1	900.00
19/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	7353	7	7353	7	0.00
19/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	7196	7	7196	7	0.00
19/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1233	1	1233	1	640.00
19/08/2015	R209 On 04-February-16			Bond Future	8.92	77.6888	8.9154	77.6888	400.00
19/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2460	3	2460	3	0.00

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19/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2493	3	2493	3	0.00
19/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2526	3	2526	3	0.00
19/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	5745	6	5745	6	0.00
19/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3706	4	3706	4	0.00
19/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3794	4	3794	4	0.00
19/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1410	1	1410	1	2,200.00
19/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3750	4	3750	4	0.00
19/08/2015	R209 On 05-May-16			Bond Future	8.96	75.9259	8.9571	75.9259	0.00
19/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	3973	4	3973	4	0.00
19/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4012	4	4012	4	0.00
19/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	3936	4	3936	4	0.00
19/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3655	4	3655	4	0.00
19/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3620	4	3620	4	0.00
19/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3692	4	3692	4	0.00
19/08/2015	R210 On 05-November-15			Bond Future	182.78	182.8110	182.7839	182.8110	1,698.00
19/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	784	1	784	1	0.00
19/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	794	1	794	1	0.00
19/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	774	1	774	1	0.00
19/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R210 On 04-February-16			Bond Future	185.92	185.9474	185.9168	185.9474	0.00
19/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	927	1	927	1	0.00
19/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	907	1	907	1	0.00
19/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	917	1	917	1	0.00
19/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R211 On 05-November-15			Bond Future	136.17	136.2518	136.1664	136.2518	0.00
19/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1176	1	1176	1	0.00
19/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1166	1	1166	1	0.00
19/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1156	1	1156	1	0.00
19/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00

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19/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
19/08/2015	R211 On 04-February-16			Bond Future	136.80	136.8929	136.8038	136.8929	1,120.00
19/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	2186	2	2186	2	0.00
19/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	2206	2	2206	2	0.00
19/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	2196	2	2196	2	0.00
19/08/2015	R212 On 05-November-15			Bond Future	143.24	143.2598	143.2372	143.2598	928.00
19/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2763	3	2763	3	0.00
19/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2773	3	2773	3	0.00
19/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2753	3	2753	3	0.00
19/08/2015	R212 On 04-February-16			Bond Future	143.83	143.8556	143.8303	143.8556	0.00
19/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	2170	2	2170	2	0.00
19/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	2180	2	2180	2	0.00
19/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	2160	2	2160	2	0.00
19/08/2015	R213 On 05-November-15			Bond Future	8.76	86.8272	8.7580	86.8272	19,520.00
19/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	134	0	134	0	0.00
19/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	144	0	144	0	0.00
19/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	139	0	139	0	0.00
19/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	8233	8	8233	8	0.00
19/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	8073	8	8073	8	0.00
19/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	8153	8	8153	8	0.00
19/08/2015	R213 On 04-February-16			Bond Future	8.81	88.3097	8.8135	88.3097	200.00
19/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	2722	3	2722	3	0.00
19/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	2757	3	2757	3	0.00
19/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	2687	3	2687	3	0.00
19/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3191	3	3191	3	0.00

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19/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3152	3	3152	3	0.00
19/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3231	3	3231	3	0.00
19/08/2015	R213 On 05-May-16			Bond Future	8.86	86.3367	8.8567	86.3367	0.00
19/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3304	3	3304	3	0.00
19/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3338	3	3338	3	0.00
19/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3373	3	3373	3	0.00
19/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4119	4	4119	4	0.00
19/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	4159	4	4159	4	0.00
19/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	4081	4	4081	4	0.00
19/08/2015	R214 On 05-November-15			Bond Future	8.91	77.3638	8.9070	77.3638	12,095.00
19/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	213	0	213	0	0.00
19/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	228	0	228	0	0.00
19/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	220	0	220	0	0.00
19/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	8179	8	8179	8	0.00
19/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	8093	8	8093	8	0.00
19/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	8007	8	8007	8	0.00
19/08/2015	R214 On 04-February-16			Bond Future	8.96	78.6847	8.9563	78.6847	4,620.00
19/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	718	1	718	1	0.00
19/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	733	1	733	1	0.00
19/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	704	1	704	1	0.00
19/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8889	9	8889	9	0.00
19/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8968	9	8968	9	0.00
19/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	9048	9	9048	9	0.00
19/08/2015	R214 On 05-May-16			Bond Future	9.00	76.7934	8.9952	76.7934	0.00
19/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4043	4	4043	4	0.00
19/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4122	4	4122	4	0.00
19/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4082	4	4082	4	0.00
19/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	4044	4	4044	4	0.00
19/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	4006	4	4006	4	0.00
19/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	4084	4	4084	4	0.00
19/08/2015	R248 On 05-November-15			Bond Future	8.97	99.4891	8.9735	99.4891	47,665.00
19/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R248 On 05-November-15	8.00	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
19/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	11101	11	11101	11	0.00
19/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	10978	11	10978	11	0.00
19/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	10854	11	10854	11	0.00
19/08/2015	R248 On 04-February-16			Bond Future	9.02	101.1878	9.0246	101.1878	0.00
19/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	250	0	250	0	0.00
19/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	148	0	148	0	0.00
19/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	352	0	352	0	0.00
19/08/2015	R248 On 05-May-16			Bond Future	9.07	98.5573	9.0651	98.5573	0.00
19/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
19/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	660	1	660	1	0.00
19/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	762	1	762	1	0.00
19/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	558	0	558	0	0.00