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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
27/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	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
27/08/2015	2025 On 05-November-15			Bond Future	122.97	123.2931	122.9715	123.2931	538.00
27/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	19	0	19	0	0.00
27/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	29	0	29	0	0.00
27/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	39	0	39	0	0.00
27/08/2015	2025 On 04-February-16			Bond Future	123.85	124.1759	123.8457	124.1759	0.00
27/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	2144	2	2144	2	0.00
27/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	2154	2	2154	2	0.00
27/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	2164	2	2164	2	0.00
27/08/2015	2030 On 05-November-15			Bond Future	8.77	95.4231	8.7686	95.4231	9,973.00
27/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	2098	3	2098	3	0.00
27/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	2019	3	2019	3	0.00
27/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	2177	3	2177	3	0.00
27/08/2015	2030 On 04-February-16			Bond Future	8.83	93.0378	8.8253	93.0378	400.00
27/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	573	1	573	1	0.00
27/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	649	1	649	1	0.00
27/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	497	1	497	1	0.00
27/08/2015	2032 On 05-November-15			Bond Future	8.85	95.0590	8.8539	95.0590	1,579.00
27/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	7434	8	7434	8	0.00
27/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	7526	8	7526	8	0.00

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27/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	7343	8	7343	8	0.00
27/08/2015	2032 On 04-February-16			Bond Future	8.91	96.6746	8.9103	96.6746	0.00
27/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	1816	3	1816	3	0.00
27/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	1733	2	1733	2	0.00
27/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	1649	2	1649	2	0.00
27/08/2015	2032 On 05-May-16			Bond Future	8.96	94.2416	8.9588	94.2416	0.00
27/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	330	0	330	0	0.00
27/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	250	0	250	0	0.00
27/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	410	0	410	0	0.00
27/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
27/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
27/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
27/08/2015	2037 On 05-November-15			Bond Future	8.95	97.4296	8.9505	97.4296	47,355.00
27/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	9318	10	9318	10	0.00
27/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	9423	10	9423	10	0.00
27/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	9213	10	9213	10	0.00
27/08/2015	2037 On 04-February-16			Bond Future	9.00	94.8280	9.0039	94.8280	370.00
27/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	2331	3	2331	3	0.00
27/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	2238	3	2238	3	0.00
27/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	2425	3	2425	3	0.00
27/08/2015	2037 On 05-May-16			Bond Future	9.05	96.5200	9.0511	96.5200	0.00
27/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	457	1	457	1	0.00

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27/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	547	1	547	1	0.00
27/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	367	1	367	1	0.00
27/08/2015	2038 On 05-November-15			Bond Future	126.38	126.3843	126.3794	126.3843	6,020.00
27/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	7621	8	7621	8	0.00
27/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	7631	8	7631	8	0.00
27/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	7611	8	7611	8	0.00
27/08/2015	2038 On 04-February-16			Bond Future	127.16	127.1673	127.1591	127.1673	0.00
27/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	3851	4	3851	4	0.00
27/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	3841	4	3841	4	0.00
27/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	3831	4	3831	4	0.00
27/08/2015	2044 On 05-November-15			Bond Future	9.00	99.1576	8.9983	99.1576	17,280.00
27/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	7973	9	7973	9	0.00
27/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	7859	9	7859	9	0.00
27/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	8086	9	8086	9	0.00
27/08/2015	2044 On 04-February-16			Bond Future	9.05	96.4602	9.0491	96.4602	0.00
27/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	387	1	387	1	0.00
27/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	586	1	586	1	0.00
27/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	486	1	486	1	0.00
27/08/2015	2044 On 05-May-16			Bond Future	9.09	98.1814	9.0940	98.1814	0.00
27/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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27/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	826	2	826	2	0.00
27/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	1025	2	1025	2	0.00
27/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	925	2	925	2	0.00
27/08/2015	2046 On 05-November-15			Bond Future	125.82	125.4094	125.8179	125.4094	6,062.00
27/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	7182	8	7182	8	0.00
27/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	7172	8	7172	8	0.00
27/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	7192	8	7192	8	0.00
27/08/2015	2046 On 04-February-16			Bond Future	127.96	127.5502	127.9626	127.5502	0.00
27/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	47	0	47	0	0.00
27/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	37	0	37	0	0.00
27/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	27	0	27	0	0.00
27/08/2015	2050 On 05-November-15			Bond Future	133.85	133.8549	133.8501	133.8549	4,361.00
27/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	11150	11	11150	11	0.00
27/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	11160	11	11160	11	0.00
27/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	11140	11	11140	11	0.00
27/08/2015	2050 On 04-February-16			Bond Future	134.60	134.6054	134.5971	134.6054	0.00
27/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	3413	3	3413	3	0.00
27/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	3403	3	3403	3	0.00
27/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	3393	3	3393	3	0.00
27/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	AL37 On 05-November-15			Index Future	465.05	463.7590	465.0520	463.7590	3.00
27/08/2015	AL37 On 04-February-16			Index Future	472.94	471.6390	472.9420	471.6390	0.00
27/08/2015	AL7T On 05-November-15			Index Future	547.39	544.6200	547.3930	544.6200	1.00
27/08/2015	AL7T On 04-February-16			Index Future	556.68	553.8730	556.6790	553.8730	0.00
27/08/2015	ALBI On 05-November-15			Index Future	500.60	497.9980	500.5970	497.9980	456.00
27/08/2015	ALBI On 04-February-16			Index Future	509.09	506.4590	509.0890	506.4590	146.00
27/08/2015	ALBI On 05-May-16			Index Future	518.16	515.4850	518.1620	515.4850	0.00
27/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2015	EL28 On 05-November-15			Bond Future	126.37	126.9241	126.3684	126.9241	0.00
27/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	632	0	632	0	0.00
27/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	642	0	642	0	0.00
27/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	622	0	622	0	0.00
27/08/2015	EL28 On 04-February-16			Bond Future	128.52	129.0911	128.5227	129.0911	0.00
27/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	477	0	477	0	0.00
27/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	487	0	487	0	0.00
27/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	467	0	467	0	0.00
27/08/2015	ES33 On 05-November-15			Bond Future	9.86	80.9499	9.8649	80.9499	6,441.00
27/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6472	7	6472	7	0.00
27/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6552	7	6552	7	0.00
27/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6393	7	6393	7	0.00
27/08/2015	ES33 On 04-February-16			Bond Future	9.95	82.3256	9.9511	82.3256	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
27/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	270	0	270	0	0.00
27/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	408	0	408	0	0.00
27/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	339	0	339	0	0.00
27/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
27/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
27/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
27/08/2015	ES33 On 05-May-16			Bond Future	10.03	80.0030	10.0280	80.0030	0.00
27/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	261	1	261	1	0.00
27/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	123	1	123	1	0.00
27/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	192	1	192	1	0.00
27/08/2015	GOVI On 05-November-15			GOVI	497.00	494.6210	497.0010	494.6210	441.00
27/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
27/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
27/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
27/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	329990	35	329990	35	0.00
27/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	330090	35	330090	35	0.00
27/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	329890	35	329890	35	0.00
27/08/2015	GOVI On 04-February-16			GOVI	505.43	503.0250	505.4320	503.0250	26.00
27/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
27/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
27/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
27/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	65580	9	65580	9	0.00
27/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	65780	9	65780	9	0.00
27/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	65680	9	65680	9	0.00
27/08/2015	GOVI On 05-May-16			GOVI	514.44	511.9900	514.4390	511.9900	0.00
27/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
27/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
27/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
27/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	35510	6	35510	6	0.00
27/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	35610	6	35610	6	0.00
27/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	35710	6	35710	6	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/08/2015	IGOV On 05-November-15			Index Future	232.89	233.2260	232.8920	233.2260	973.00
27/08/2015	IGOV On 04-February-16			Index Future	236.86	237.2070	236.8620	237.2070	82.00
27/08/2015	IGOV On 05-May-16			Index Future	241.10	241.4540	241.1010	241.4540	0.00
27/08/2015	ILBI On 05-November-15			Index Future	631.33	632.2700	631.3270	632.2700	0.00
27/08/2015	ILBI On 04-February-16			Index Future	642.14	643.1030	642.1430	643.1030	160.00
27/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
27/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.5600	6.4000	93.5600	0.00
27/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.45	93.4500	6.4500	93.4500	0.00
27/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.55	93.3300	6.5500	93.3300	0.00
27/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.2800	6.6000	93.2800	0.00
27/08/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.65	93.3250	6.6500	93.3250	0.00
27/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.75	93.1300	6.7500	93.1300	2,000.00
27/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1000	6.8500	93.1000	0.00
27/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.8400	7.1000	92.8400	0.00
27/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.6700	7.2500	92.6700	0.00
27/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.45	92.5000	7.4500	92.5000	0.00
27/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.60	92.3200	7.6000	92.3200	0.00
27/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.2100	7.7000	92.2100	0.00
27/08/2015	R023 On 05-November-15			Bond Future	8.21	98.6063	8.2129	98.6063	14,805.00
27/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	811	1	811	1	0.00
27/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	791	1	791	1	0.00
27/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	771	1	771	1	0.00
27/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1934	2	1934	2	0.00
27/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1968	2	1968	2	0.00
27/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1899	2	1899	2	0.00
27/08/2015	R023 On 04-February-16			Bond Future	8.28	100.2817	8.2792	100.2817	1,050.00
27/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1142	1	1142	1	0.00
27/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1182	1	1182	1	0.00
27/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1162	1	1162	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
27/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2652	3	2652	3	0.00
27/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2619	3	2619	3	0.00
27/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2587	3	2587	3	0.00
27/08/2015	R023 On 05-May-16			Bond Future	8.33	98.1408	8.3261	98.1408	0.00
27/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2149	2	2149	2	0.00
27/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2124	2	2124	2	0.00
27/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2100	2	2100	2	0.00
27/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2507	3	2507	3	0.00
27/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2533	3	2533	3	0.00
27/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2482	3	2482	3	0.00
27/08/2015	R186 On 05-November-15			Bond Future	8.38	118.5452	8.3795	118.5452	32,572.00
27/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	2288	2	2288	2	0.00
27/08/2015	R186 On 05-November-15	8.75	Call	Bond Future	3772	0	3772	0	0.00
27/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	1479	1	1479	1	0.00
27/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1414	1	1414	1	0.00
27/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	366	0	366	0	169.00
27/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	551	0	551	0	674.00
27/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	1877	2	1877	2	843.00
27/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	4338	4	4338	4	0.00
27/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	5236	5	5236	5	0.00
27/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	1512	1	1512	1	0.00
27/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	391	0	391	0	1,200.00
27/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	2743	2	2743	2	0.00
27/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	1546	1	1546	1	0.00
27/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	2510	2	2510	2	650.00
27/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2678	3	2678	3	1,090.00
27/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	4739	5	4739	5	0.00
27/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	5634	6	5634	6	0.00
27/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1735	2	1735	2	6,308.00
27/08/2015	R186 On 05-November-15	8.75	Put	Bond Future	908	0	908	0	10,000.00
27/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2583	3	2583	3	0.00
27/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	2109	2	2109	2	9,430.00
27/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1413	2	1413	2	4,667.00
27/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2492	3	2492	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1568	2	1568	2	4,666.00
27/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2537	3	2537	3	8,650.00
27/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	717	1	717	1	2,283.00
27/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	5491	6	5491	6	0.00
27/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	494	1	494	1	2,600.00
27/08/2015	R186 On 04-February-16			Bond Future	8.43	115.2611	8.4345	115.2611	5,365.00
27/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	567	0	567	0	0.00
27/08/2015	R186 On 04-February-16	8.75	Call	Bond Future	4268	4	4268	4	0.00
27/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	554	0	554	0	0.00
27/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	542	0	542	0	0.00
27/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	8073	9	8073	9	0.00
27/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	8002	9	8002	9	0.00
27/08/2015	R186 On 04-February-16	8.75	Put	Bond Future	1872	2	1872	2	6,700.00
27/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	8146	9	8146	9	0.00
27/08/2015	R186 On 05-May-16			Bond Future	8.48	117.3171	8.4792	117.3171	0.00
27/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3128	3	3128	3	0.00
27/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3163	3	3163	3	0.00
27/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3094	3	3094	3	0.00
27/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1099	1	1099	1	0.00
27/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	4228	5	4228	5	0.00
27/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	4144	5	4144	5	0.00
27/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	8338	9	8338	9	0.00
27/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	4186	5	4186	5	0.00
27/08/2015	R186 On 04-August-16			Bond Future	8.52	114.1759	8.5209	114.1759	0.00
27/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	4068	4	4068	4	0.00
27/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	4143	4	4143	4	0.00
27/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	4104	4	4104	4	0.00
27/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	4297	5	4297	5	0.00
27/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	4259	5	4259	5	0.00
27/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	4223	5	4223	5	0.00
27/08/2015	R197 On 05-November-15			Bond Future	294.75	294.7664	294.7531	294.7664	927.00
27/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R197 On 05-November-15	295.00	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
27/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	247	0	247	0	0.00
27/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	257	0	257	0	0.00
27/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	237	0	237	0	0.00
27/08/2015	R197 On 04-February-16			Bond Future	293.42	293.4438	293.4227	293.4438	0.00
27/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	3567	4	3567	4	0.00
27/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	3587	4	3587	4	0.00
27/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	3577	4	3577	4	0.00
27/08/2015	R202 On 05-November-15			Bond Future	241.79	242.4838	241.7923	242.4838	52,921.00
27/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	4198	4	4198	4	0.00
27/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	4218	4	4218	4	0.00
27/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	4208	4	4208	4	0.00
27/08/2015	R202 On 04-February-16			Bond Future	242.54	243.2481	242.5386	243.2481	0.00
27/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	2549	3	2549	3	0.00
27/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	2529	3	2529	3	0.00
27/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	2539	3	2539	3	0.00
27/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
27/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
27/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
27/08/2015	R203 On 05-November-15			Bond Future	7.30	102.7178	7.2967	102.7178	15,250.00
27/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	1	0	1	0	0.00
27/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	2	0	2	0	0.00
27/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	2	0	2	0	0.00
27/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2262	2	2262	2	0.00
27/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2280	2	2280	2	0.00
27/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2245	2	2245	2	0.00
27/08/2015	R203 On 04-February-16			Bond Future	7.37	104.4633	7.3731	104.4633	0.00
27/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	248	0	248	0	0.00
27/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	261	0	261	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
27/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	254	0	254	0	0.00
27/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	447	1	447	1	0.00
27/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	439	1	439	1	0.00
27/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	430	1	430	1	0.00
27/08/2015	R203 On 05-May-16			Bond Future	7.40	102.1562	7.3981	102.1562	0.00
27/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	430	0	430	0	0.00
27/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	418	0	418	0	0.00
27/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	424	0	424	0	0.00
27/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	619	1	619	1	0.00
27/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	606	1	606	1	0.00
27/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	612	1	612	1	0.00
27/08/2015	R204 On 05-November-15			Bond Future	7.64	103.8602	7.6357	103.8602	18,040.00
27/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	2	0	2	0	0.00
27/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	2	0	2	0	0.00
27/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	2	0	2	0	0.00
27/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3893	4	3893	4	0.00
27/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3864	4	3864	4	0.00
27/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3921	4	3921	4	0.00
27/08/2015	R204 On 04-February-16			Bond Future	7.71	101.5881	7.7093	101.5881	0.00
27/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	507	0	507	0	0.00
27/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	497	0	497	0	0.00
27/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	487	0	487	0	0.00
27/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1030	1	1030	1	0.00
27/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1046	1	1046	1	0.00
27/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1015	1	1015	1	0.00
27/08/2015	R204 On 05-May-16			Bond Future	7.76	103.3999	7.7595	103.3999	0.00
27/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1022	1	1022	1	0.00
27/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1009	1	1009	1	0.00
27/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	997	1	997	1	0.00
27/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1031	1	1031	1	0.00
27/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1020	1	1020	1	0.00
27/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1043	1	1043	1	0.00
27/08/2015	R207 On 05-November-15			Bond Future	7.89	99.7893	7.8905	99.7893	44,051.00
27/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	562	0	562	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
27/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	590	0	590	0	0.00
27/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	576	0	576	0	0.00
27/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	289	0	289	0	19.00
27/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	232	0	232	0	53.00
27/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1083	1	1083	1	0.00
27/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1839	2	1839	2	0.00
27/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1042	1	1042	1	0.00
27/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1650	2	1650	2	0.00
27/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1063	1	1063	1	0.00
27/08/2015	R207 On 04-February-16			Bond Future	7.96	97.8432	7.9634	97.8432	0.00
27/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	261	0	261	0	43.00
27/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	435	0	435	0	0.00
27/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	454	0	454	0	0.00
27/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	445	0	445	0	19.00
27/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1975	2	1975	2	0.00
27/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1952	2	1952	2	0.00
27/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1999	2	1999	2	0.00
27/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2563	3	2563	3	0.00
27/08/2015	R207 On 05-May-16			Bond Future	8.02	99.5884	8.0230	99.5884	0.00
27/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1140	1	1140	1	0.00
27/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1112	1	1112	1	0.00
27/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	763	1	763	1	43.00
27/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1126	1	1126	1	0.00
27/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1662	2	1662	2	0.00
27/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1645	2	1645	2	0.00
27/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2206	2	2206	2	0.00
27/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1679	2	1679	2	0.00
27/08/2015	R207 On 04-August-16			Bond Future	8.08	97.7787	8.0780	97.7787	0.00
27/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1413	1	1413	1	0.00
27/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1441	1	1441	1	0.00
27/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1427	1	1427	1	0.00
27/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1668	2	1668	2	0.00
27/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1654	2	1654	2	0.00
27/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1639	2	1639	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
27/08/2015	R208 On 05-November-15			Bond Future	8.01	94.9676	8.0149	94.9676	40,396.00
27/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2231	2	2231	2	0.00
27/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	511	0	511	0	0.00
27/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	525	0	525	0	0.00
27/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	497	0	497	0	0.00
27/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	318	0	318	0	2,200.00
27/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1622	2	1622	2	0.00
27/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1593	2	1593	2	0.00
27/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1650	2	1650	2	0.00
27/08/2015	R208 On 04-February-16			Bond Future	8.08	96.5816	8.0806	96.5816	0.00
27/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	762	1	762	1	0.00
27/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	748	1	748	1	0.00
27/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	777	1	777	1	0.00
27/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2123	2	2123	2	0.00
27/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2096	2	2096	2	0.00
27/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	2070	2	2070	2	0.00
27/08/2015	R208 On 05-May-16			Bond Future	8.13	94.9024	8.1318	94.9024	0.00
27/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1465	1	1465	1	0.00
27/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1483	1	1483	1	0.00
27/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1502	1	1502	1	0.00
27/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1991	2	1991	2	0.00
27/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1971	2	1971	2	0.00
27/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	2012	2	2012	2	0.00
27/08/2015	R209 On 05-November-15			Bond Future	8.89	75.5056	8.8881	75.5056	24,850.00
27/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	3644	3	3644	3	0.00
27/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	181	0	181	0	0.00
27/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	867	1	867	1	900.00
27/08/2015	R209 On 05-November-15	9.00	Call	Bond Future	2479	2	2479	2	0.00
27/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	188	0	188	0	0.00
27/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	195	0	195	0	0.00
27/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	3202	3	3202	3	0.00
27/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	7374	8	7374	8	0.00
27/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	984	1	984	1	900.00
27/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3887	4	3887	4	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
27/08/2015	R209 On 05-November-15	9.00	Put	Bond Future	1642	2	1642	2	500.00
27/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	7454	8	7454	8	0.00
27/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	7295	8	7295	8	0.00
27/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1191	1	1191	1	640.00
27/08/2015	R209 On 04-February-16			Bond Future	8.94	76.7888	8.9376	76.7888	400.00
27/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2330	2	2330	2	0.00
27/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2394	2	2394	2	0.00
27/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2362	2	2362	2	0.00
27/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	5575	5	5575	5	0.00
27/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3740	4	3740	4	0.00
27/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3830	4	3830	4	0.00
27/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1405	2	1405	2	2,200.00
27/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3785	4	3785	4	0.00
27/08/2015	R209 On 05-May-16			Bond Future	8.98	75.0088	8.9800	75.0088	0.00
27/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	3843	4	3843	4	0.00
27/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	3882	4	3882	4	0.00
27/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	3806	4	3806	4	0.00
27/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3695	4	3695	4	0.00
27/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3660	4	3660	4	0.00
27/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3733	4	3733	4	0.00
27/08/2015	R210 On 05-November-15			Bond Future	181.13	181.9258	181.1296	181.9258	2,048.00
27/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	880	0	880	0	0.00
27/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	870	0	870	0	0.00
27/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	860	0	860	0	0.00
27/08/2015	R210 On 04-February-16			Bond Future	184.22	185.0315	184.2172	185.0315	0.00
27/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	783	0	783	0	0.00
27/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	793	0	793	0	0.00
27/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	773	0	773	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
27/08/2015	R211 On 05-November-15			Bond Future	135.86	135.9108	135.8645	135.9108	0.00
27/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	874	1	874	1	0.00
27/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	864	1	864	1	0.00
27/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	854	1	854	1	0.00
27/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
27/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
27/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
27/08/2015	R211 On 04-February-16			Bond Future	136.48	136.5347	136.4841	136.5347	1,120.00
27/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	2506	2	2506	2	0.00
27/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	2526	2	2526	2	0.00
27/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	2516	2	2516	2	0.00
27/08/2015	R212 On 05-November-15			Bond Future	141.58	141.9233	141.5831	141.9233	928.00
27/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	4417	4	4417	4	0.00
27/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	4427	4	4427	4	0.00
27/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	4407	4	4407	4	0.00
27/08/2015	R212 On 04-February-16			Bond Future	142.13	142.4842	142.1347	142.4842	0.00
27/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	3865	4	3865	4	0.00
27/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	3875	4	3875	4	0.00
27/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	3855	4	3855	4	0.00
27/08/2015	R213 On 05-November-15			Bond Future	8.79	85.8853	8.7888	85.8853	21,426.00
27/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	95	0	95	0	0.00
27/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	103	0	103	0	0.00
27/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	99	0	99	0	0.00
27/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	8423	9	8423	9	0.00
27/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	8262	9	8262	9	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
27/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	8343	9	8343	9	0.00
27/08/2015	R213 On 04-February-16			Bond Future	8.85	87.3446	8.8463	87.3446	200.00
27/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	2549	2	2549	2	0.00
27/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	2583	2	2583	2	0.00
27/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	2515	2	2515	2	0.00
27/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3259	4	3259	4	0.00
27/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3219	4	3219	4	0.00
27/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3300	4	3300	4	0.00
27/08/2015	R213 On 05-May-16			Bond Future	8.89	85.3532	8.8907	85.3532	0.00
27/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3154	3	3154	3	0.00
27/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3187	3	3187	3	0.00
27/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3222	3	3222	3	0.00
27/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4215	5	4215	5	0.00
27/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	4176	4	4176	4	0.00
27/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	4256	5	4256	5	0.00
27/08/2015	R214 On 05-November-15			Bond Future	8.92	76.5129	8.9230	76.5129	11,693.00
27/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	163	0	163	0	0.00
27/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	175	0	175	0	0.00
27/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	169	0	169	0	0.00
27/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	8257	9	8257	9	0.00
27/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	8169	9	8169	9	0.00
27/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	8082	9	8082	9	0.00
27/08/2015	R214 On 04-February-16			Bond Future	8.97	77.8129	8.9737	77.8129	4,620.00
27/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	653	1	653	1	0.00
27/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	667	1	667	1	0.00
27/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	640	1	640	1	0.00
27/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8960	9	8960	9	0.00
27/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	9040	10	9040	10	0.00
27/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	9120	10	9120	10	0.00
27/08/2015	R214 On 05-May-16			Bond Future	9.01	75.9051	9.0131	75.9051	0.00
27/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	3922	4	3922	4	0.00
27/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4000	4	4000	4	0.00
27/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	3960	4	3960	4	0.00
27/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	4063	4	4063	4	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
27/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	4024	4	4024	4	0.00
27/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	4103	4	4103	4	0.00
27/08/2015	R248 On 05-November-15			Bond Future	8.98	98.5039	8.9842	98.5039	48,532.00
27/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	11211	12	11211	12	0.00
27/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	11088	12	11088	12	0.00
27/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	10964	12	10964	12	0.00
27/08/2015	R248 On 04-February-16			Bond Future	9.04	100.1775	9.0365	100.1775	0.00
27/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	371	1	371	1	0.00
27/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	269	1	269	1	0.00
27/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	474	1	474	1	0.00
27/08/2015	R248 On 05-May-16			Bond Future	9.08	97.5279	9.0775	97.5279	0.00
27/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	785	2	785	2	0.00
27/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	887	2	887	2	0.00
27/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	683	1	683	1	0.00