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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
21/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	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
21/08/2015	2025 On 05-November-15			Bond Future	124.44	124.7130	124.4387	124.7130	38.00
21/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	1429	2	1429	2	0.00
21/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	1449	2	1449	2	0.00
21/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	1439	2	1439	2	0.00
21/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
21/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
21/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
21/08/2015	2025 On 04-February-16			Bond Future	125.35	125.6268	125.3463	125.6268	0.00
21/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	644	0	644	0	0.00
21/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	654	0	654	0	0.00
21/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	664	0	664	0	0.00
21/08/2015	2030 On 05-November-15			Bond Future	8.75	96.4957	8.7471	96.4957	9,955.00
21/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	1932	2	1932	2	0.00
21/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	1853	2	1853	2	0.00
21/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	2011	2	2011	2	0.00
21/08/2015	2030 On 04-February-16			Bond Future	8.80	94.1336	8.8022	94.1336	400.00
21/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	398	0	398	0	0.00
21/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	474	0	474	0	0.00
21/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	321	0	321	0	0.00
21/08/2015	2032 On 05-November-15			Bond Future	8.83	96.2907	8.8274	96.2907	1,579.00
21/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	7215	7	7215	7	0.00
21/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	7307	7	7307	7	0.00

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21/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	7123	7	7123	7	0.00
21/08/2015	2032 On 04-February-16			Bond Future	8.88	97.9323	8.8822	97.9323	0.00
21/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	1587	1	1587	1	0.00
21/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	1503	1	1503	1	0.00
21/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	1420	1	1420	1	0.00
21/08/2015	2032 On 05-May-16			Bond Future	8.93	95.5230	8.9297	95.5230	0.00
21/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	564	1	564	1	0.00
21/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	484	1	484	1	0.00
21/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	644	1	644	1	0.00
21/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
21/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
21/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
21/08/2015	2037 On 05-November-15			Bond Future	8.93	98.5600	8.9338	98.5600	47,096.00
21/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	9166	9	9166	9	0.00
21/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	9271	9	9271	9	0.00
21/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	9061	9	9061	9	0.00
21/08/2015	2037 On 04-February-16			Bond Future	8.99	95.9826	8.9861	95.9826	370.00
21/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	2170	2	2170	2	0.00
21/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	2077	2	2077	2	0.00
21/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	2264	2	2264	2	0.00
21/08/2015	2037 On 05-May-16			Bond Future	9.03	97.6966	9.0327	97.6966	0.00
21/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	293	0	293	0	0.00

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21/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	383	0	383	0	0.00
21/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	203	0	203	0	0.00
21/08/2015	2038 On 05-November-15			Bond Future	130.05	129.8231	130.0476	129.8231	5,820.00
21/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3952	4	3952	4	0.00
21/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3962	4	3962	4	0.00
21/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3942	4	3942	4	0.00
21/08/2015	2038 On 04-February-16			Bond Future	130.90	130.6716	130.8982	130.6716	0.00
21/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	112	0	112	0	0.00
21/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	102	0	102	0	0.00
21/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	92	0	92	0	0.00
21/08/2015	2044 On 05-November-15			Bond Future	8.98	100.3943	8.9814	100.3943	14,576.00
21/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	7805	7	7805	7	0.00
21/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	7691	7	7691	7	0.00
21/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	7918	8	7918	8	0.00
21/08/2015	2044 On 04-February-16			Bond Future	9.03	97.7230	9.0311	97.7230	0.00
21/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	209	0	209	0	0.00
21/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	408	0	408	0	0.00
21/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	309	0	309	0	0.00
21/08/2015	2044 On 05-May-16			Bond Future	9.08	99.4681	9.0755	99.4681	0.00
21/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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21/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	645	0	645	0	0.00
21/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	844	0	844	0	0.00
21/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	745	0	745	0	0.00
21/08/2015	2046 On 05-November-15			Bond Future	128.37	128.6547	128.3653	128.6547	6,062.00
21/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	4635	4	4635	4	0.00
21/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	4625	4	4625	4	0.00
21/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	4645	4	4645	4	0.00
21/08/2015	2046 On 04-February-16			Bond Future	130.56	130.8583	130.5619	130.8583	0.00
21/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2572	3	2572	3	0.00
21/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2552	3	2552	3	0.00
21/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2562	3	2562	3	0.00
21/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
21/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
21/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
21/08/2015	2050 On 05-November-15			Bond Future	138.82	138.4916	138.8217	138.4916	4,361.00
21/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6178	7	6178	7	0.00
21/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6188	7	6188	7	0.00
21/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6168	6	6168	6	0.00
21/08/2015	2050 On 04-February-16			Bond Future	139.66	139.3287	139.6626	139.3287	0.00
21/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	1663	1	1663	1	0.00
21/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	1653	1	1653	1	0.00
21/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	1673	1	1673	1	0.00
21/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
21/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
21/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
21/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	AL37 On 05-November-15			Index Future	465.14	465.7970	465.1370	465.7970	3.00
21/08/2015	AL37 On 04-February-16			Index Future	473.06	473.7350	473.0590	473.7350	0.00
21/08/2015	AL7T On 05-November-15			Index Future	548.24	549.4880	548.2350	549.4880	1.00
21/08/2015	AL7T On 04-February-16			Index Future	557.57	558.8530	557.5710	558.8530	0.00
21/08/2015	ALBI On 05-November-15			Index Future	501.12	502.4360	501.1240	502.4360	456.00
21/08/2015	ALBI On 04-February-16			Index Future	509.66	510.9990	509.6590	510.9990	152.00
21/08/2015	ALBI On 05-May-16			Index Future	518.74	520.1130	518.7440	520.1130	0.00
21/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2015	EL28 On 05-November-15			Bond Future	127.50	127.5081	127.5028	127.5081	0.00
21/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	513	1	513	1	0.00
21/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	503	1	503	1	0.00
21/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	493	0	493	0	0.00
21/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
21/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
21/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
21/08/2015	EL28 On 04-February-16			Bond Future	129.68	129.6920	129.6850	129.6920	0.00
21/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	695	1	695	1	0.00
21/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	675	1	675	1	0.00
21/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	685	1	685	1	0.00
21/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
21/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
21/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
21/08/2015	ES33 On 05-November-15			Bond Future	9.85	81.8121	9.8504	81.8121	6,441.00
21/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6370	6	6370	6	0.00
21/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6449	6	6449	6	0.00
21/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6290	6	6290	6	0.00
21/08/2015	ES33 On 04-February-16			Bond Future	9.94	83.2067	9.9353	83.2067	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
21/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	380	1	380	1	0.00
21/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	518	1	518	1	0.00
21/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	449	1	449	1	0.00
21/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
21/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
21/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
21/08/2015	ES33 On 05-May-16			Bond Future	10.01	80.9009	10.0116	80.9009	0.00
21/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	149	0	149	0	0.00
21/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	11	0	11	0	0.00
21/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	80	0	80	0	0.00
21/08/2015	GOVI On 05-November-15			GOVI	497.46	498.6530	497.4560	498.6530	441.00
21/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
21/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
21/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
21/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	325440	31	325440	31	0.00
21/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	325540	31	325540	31	0.00
21/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	325340	31	325340	31	0.00
21/08/2015	GOVI On 04-February-16			GOVI	505.93	507.1520	505.9280	507.1520	26.00
21/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
21/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
21/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
21/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	60620	5	60620	5	0.00
21/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	60820	5	60820	5	0.00
21/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	60720	5	60720	5	0.00
21/08/2015	GOVI On 05-May-16			GOVI	514.95	516.1970	514.9460	516.1970	0.00
21/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
21/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
21/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
21/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	30440	2	30440	2	0.00
21/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	30540	2	30540	2	0.00
21/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	30640	2	30640	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
21/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/08/2015	IGOV On 05-November-15			Index Future	235.80	235.7450	235.7950	235.7450	973.00
21/08/2015	IGOV On 04-February-16			Index Future	239.83	239.7820	239.8300	239.7820	82.00
21/08/2015	IGOV On 05-May-16			Index Future	244.12	244.0770	244.1230	244.0770	0.00
21/08/2015	ILBI On 05-November-15			Index Future	638.95	638.7930	638.9460	638.7930	0.00
21/08/2015	ILBI On 04-February-16			Index Future	649.90	649.7480	649.9010	649.7480	160.00
21/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
21/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
21/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
21/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	0.00
21/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.59	93.4100	6.5900	93.4100	0.00
21/08/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.68	6.6800	6.6750	6.6800	0.00
21/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	2,000.00
21/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
21/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
21/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
21/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
21/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
21/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
21/08/2015	R023 On 05-November-15			Bond Future	8.19	99.3293	8.1914	99.3293	13,460.00
21/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	893	1	893	1	0.00
21/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	873	1	873	1	0.00
21/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	852	1	852	1	0.00
21/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1901	2	1901	2	0.00
21/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1935	2	1935	2	0.00
21/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1868	2	1868	2	0.00
21/08/2015	R023 On 04-February-16			Bond Future	8.26	101.0222	8.2555	101.0222	1,050.00
21/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1202	1	1202	1	0.00
21/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1243	1	1243	1	0.00
21/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1223	1	1223	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
21/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2590	2	2590	2	0.00
21/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2557	2	2557	2	0.00
21/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2525	2	2525	2	0.00
21/08/2015	R023 On 05-May-16			Bond Future	8.30	98.8958	8.3012	98.8958	0.00
21/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2215	2	2215	2	0.00
21/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2189	2	2189	2	0.00
21/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2165	2	2165	2	0.00
21/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2447	2	2447	2	0.00
21/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2473	2	2473	2	0.00
21/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2422	2	2422	2	0.00
21/08/2015	R186 On 05-November-15			Bond Future	8.35	119.6879	8.3527	119.6879	32,736.00
21/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	2472	3	2472	3	0.00
21/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	1632	2	1632	2	0.00
21/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1564	2	1564	2	0.00
21/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	438	0	438	0	169.00
21/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	644	1	644	1	674.00
21/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2047	2	2047	2	843.00
21/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	4553	5	4553	5	0.00
21/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	5455	6	5455	6	0.00
21/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	1667	2	1667	2	0.00
21/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	466	1	466	1	1,200.00
21/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	1703	2	1703	2	0.00
21/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	2700	3	2700	3	0.00
21/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	2938	3	2938	3	0.00
21/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2617	2	2617	2	1,090.00
21/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	4620	4	4620	4	0.00
21/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	5494	5	5494	5	0.00
21/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1708	2	1708	2	6,308.00
21/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2526	2	2526	2	0.00
21/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	2068	2	2068	2	9,430.00
21/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2437	2	2437	2	0.00
21/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1546	1	1546	1	4,666.00
21/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1397	1	1397	1	4,667.00
21/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	721	1	721	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
21/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	5355	5	5355	5	0.00
21/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2481	2	2481	2	8,650.00
21/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	501	0	501	0	2,600.00
21/08/2015	R186 On 04-February-16			Bond Future	8.41	116.4293	8.4057	116.4293	5,365.00
21/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	618	1	618	1	0.00
21/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	604	1	604	1	0.00
21/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	592	1	592	1	0.00
21/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	7901	8	7901	8	0.00
21/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	7830	8	7830	8	0.00
21/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7972	8	7972	8	0.00
21/08/2015	R186 On 05-May-16			Bond Future	8.45	118.5078	8.4492	118.5078	0.00
21/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3244	3	3244	3	0.00
21/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3280	3	3280	3	0.00
21/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3209	3	3209	3	0.00
21/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1156	1	1156	1	0.00
21/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	4116	4	4116	4	0.00
21/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	4035	4	4035	4	0.00
21/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	8167	8	8167	8	0.00
21/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	4075	4	4075	4	0.00
21/08/2015	R186 On 04-August-16			Bond Future	8.49	115.3964	8.4885	115.3964	0.00
21/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	4187	4	4187	4	0.00
21/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	4264	4	4264	4	0.00
21/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	4224	4	4224	4	0.00
21/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	4176	4	4176	4	0.00
21/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	4139	4	4139	4	0.00
21/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	4104	4	4104	4	0.00
21/08/2015	R197 On 05-November-15			Bond Future	297.07	297.0880	297.0718	297.0880	927.00
21/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	2082	2	2082	2	0.00
21/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	2062	2	2062	2	0.00
21/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	2072	2	2072	2	0.00
21/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R197 On 04-February-16			Bond Future	295.80	295.8211	295.8006	295.8211	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
21/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	1189	1	1189	1	0.00
21/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	1209	1	1209	1	0.00
21/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	1199	1	1199	1	0.00
21/08/2015	R202 On 05-November-15			Bond Future	243.22	242.8937	243.2239	242.8937	52,921.00
21/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	2766	3	2766	3	0.00
21/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	2786	3	2786	3	0.00
21/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	2776	3	2776	3	0.00
21/08/2015	R202 On 04-February-16			Bond Future	244.01	243.6779	244.0106	243.6779	0.00
21/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	4021	4	4021	4	0.00
21/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	4001	4	4001	4	0.00
21/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	4011	4	4011	4	0.00
21/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R203 On 05-November-15			Bond Future	7.33	102.9002	7.3305	102.9002	15,250.00
21/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	2	0	2	0	0.00
21/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	2	0	2	0	0.00
21/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	2	0	2	0	0.00
21/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2321	2	2321	2	0.00
21/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2338	2	2338	2	0.00
21/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2303	2	2303	2	0.00
21/08/2015	R203 On 04-February-16			Bond Future	7.41	104.6542	7.4081	104.6542	0.00
21/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	228	0	228	0	0.00
21/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	240	0	240	0	0.00
21/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	234	0	234	0	0.00
21/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	480	0	480	0	0.00
21/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	470	0	470	0	0.00
21/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	461	0	461	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
21/08/2015	R203 On 05-May-16			Bond Future	7.44	102.3521	7.4396	102.3521	0.00
21/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	409	0	409	0	0.00
21/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	398	0	398	0	0.00
21/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	403	0	403	0	0.00
21/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	652	1	652	1	0.00
21/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	638	1	638	1	0.00
21/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	645	1	645	1	0.00
21/08/2015	R204 On 05-November-15			Bond Future	7.66	104.1538	7.6577	104.1538	19,272.00
21/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	3	0	3	0	0.00
21/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	3	0	3	0	0.00
21/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	3	0	3	0	0.00
21/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3953	4	3953	4	0.00
21/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3925	4	3925	4	0.00
21/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3982	4	3982	4	0.00
21/08/2015	R204 On 04-February-16			Bond Future	7.73	101.8920	7.7308	101.8920	0.00
21/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	491	1	491	1	0.00
21/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	481	1	481	1	0.00
21/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	471	1	471	1	0.00
21/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1069	1	1069	1	0.00
21/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1084	1	1084	1	0.00
21/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1053	1	1053	1	0.00
21/08/2015	R204 On 05-May-16			Bond Future	7.78	103.7107	7.7830	103.7107	0.00
21/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	996	1	996	1	0.00
21/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	984	1	984	1	0.00
21/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	972	1	972	1	0.00
21/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1061	1	1061	1	0.00
21/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1049	1	1049	1	0.00
21/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1072	1	1072	1	0.00
21/08/2015	R207 On 05-November-15			Bond Future	7.88	100.2456	7.8800	100.2456	43,204.00
21/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	600	1	600	1	0.00
21/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	629	1	629	1	0.00
21/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	614	1	614	1	0.00
21/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	318	0	318	0	19.00
21/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	258	0	258	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
21/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1085	1	1085	1	0.00
21/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1829	2	1829	2	0.00
21/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1045	1	1045	1	0.00
21/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1643	2	1643	2	0.00
21/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1065	1	1065	1	0.00
21/08/2015	R207 On 04-February-16			Bond Future	7.95	98.3123	7.9502	98.3123	0.00
21/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	273	0	273	0	43.00
21/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	452	0	452	0	0.00
21/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	472	1	472	1	0.00
21/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	462	1	462	1	19.00
21/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1949	2	1949	2	0.00
21/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1926	2	1926	2	0.00
21/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1973	2	1973	2	0.00
21/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2532	2	2532	2	0.00
21/08/2015	R207 On 05-May-16			Bond Future	8.01	100.0674	8.0086	100.0674	0.00
21/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1160	1	1160	1	0.00
21/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1131	1	1131	1	0.00
21/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	777	1	777	1	43.00
21/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1145	1	1145	1	0.00
21/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1637	2	1637	2	0.00
21/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1620	2	1620	2	0.00
21/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2176	2	2176	2	0.00
21/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1654	2	1654	2	0.00
21/08/2015	R207 On 04-August-16			Bond Future	8.06	98.2732	8.0599	98.2732	0.00
21/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1429	2	1429	2	0.00
21/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1458	2	1458	2	0.00
21/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1443	2	1443	2	0.00
21/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1632	2	1632	2	0.00
21/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1617	2	1617	2	0.00
21/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1603	2	1603	2	0.00
21/08/2015	R208 On 05-November-15			Bond Future	8.00	95.5127	7.9991	95.5127	40,396.00
21/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2306	2	2306	2	0.00
21/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	560	1	560	1	0.00
21/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	575	1	575	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
21/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	546	1	546	1	0.00
21/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	327	0	327	0	2,200.00
21/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1605	2	1605	2	0.00
21/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1577	1	1577	1	0.00
21/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1633	2	1633	2	0.00
21/08/2015	R208 On 04-February-16			Bond Future	8.06	97.1409	8.0623	97.1409	0.00
21/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	796	1	796	1	0.00
21/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	782	1	782	1	0.00
21/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	811	1	811	1	0.00
21/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2083	2	2083	2	0.00
21/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2057	2	2057	2	0.00
21/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	2031	2	2031	2	0.00
21/08/2015	R208 On 05-May-16			Bond Future	8.11	95.4731	8.1123	95.4731	0.00
21/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1501	2	1501	2	0.00
21/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1519	2	1519	2	0.00
21/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1538	2	1538	2	0.00
21/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1952	2	1952	2	0.00
21/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1932	2	1932	2	0.00
21/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1972	2	1972	2	0.00
21/08/2015	R209 On 05-November-15			Bond Future	8.87	76.4417	8.8714	76.4417	24,850.00
21/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	3799	4	3799	4	0.00
21/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	221	0	221	0	0.00
21/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	967	1	967	1	900.00
21/08/2015	R209 On 05-November-15	9.00	Call	Bond Future	2626	0	2626	0	0.00
21/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	229	0	229	0	0.00
21/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	237	0	237	0	0.00
21/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	3356	4	3356	4	0.00
21/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	7289	7	7289	7	0.00
21/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	1013	1	1013	1	900.00
21/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3860	4	3860	4	0.00
21/08/2015	R209 On 05-November-15	9.00	Put	Bond Future	1662	0	1662	0	0.00
21/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	7368	7	7368	7	0.00
21/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	7211	7	7211	7	0.00
21/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1218	1	1218	1	640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2015	R209 On 04-February-16			Bond Future	8.92	77.7449	8.9198	77.7449	400.00
21/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2427	3	2427	3	0.00
21/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2493	3	2493	3	0.00
21/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2460	3	2460	3	0.00
21/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	5706	6	5706	6	0.00
21/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3706	4	3706	4	0.00
21/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3794	4	3794	4	0.00
21/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1403	1	1403	1	2,200.00
21/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3749	4	3749	4	0.00
21/08/2015	R209 On 05-May-16			Bond Future	8.96	75.9831	8.9616	75.9831	0.00
21/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	3940	4	3940	4	0.00
21/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	3979	4	3979	4	0.00
21/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	3903	4	3903	4	0.00
21/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3656	4	3656	4	0.00
21/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3621	4	3621	4	0.00
21/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3693	4	3693	4	0.00
21/08/2015	R210 On 05-November-15			Bond Future	182.76	182.7742	182.7643	182.7742	1,698.00
21/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	764	1	764	1	0.00
21/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	774	1	774	1	0.00
21/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	754	1	754	1	0.00
21/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R210 On 04-February-16			Bond Future	185.89	185.9046	185.8921	185.9046	0.00
21/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	902	1	902	1	0.00
21/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	882	1	882	1	0.00
21/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	892	1	892	1	0.00
21/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R211 On 05-November-15			Bond Future	136.15	136.1568	136.1469	136.1568	0.00
21/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1157	1	1157	1	0.00
21/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1147	1	1147	1	0.00
21/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1137	1	1137	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
21/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
21/08/2015	R211 On 04-February-16			Bond Future	136.78	136.7922	136.7804	136.7922	1,120.00
21/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	2210	2	2210	2	0.00
21/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	2230	2	2230	2	0.00
21/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	2220	2	2220	2	0.00
21/08/2015	R212 On 05-November-15			Bond Future	143.09	143.2293	143.0942	143.2293	928.00
21/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2906	3	2906	3	0.00
21/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2916	3	2916	3	0.00
21/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2896	3	2896	3	0.00
21/08/2015	R212 On 04-February-16			Bond Future	143.68	143.8203	143.6811	143.8203	0.00
21/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	2319	2	2319	2	0.00
21/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	2329	2	2329	2	0.00
21/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	2309	2	2309	2	0.00
21/08/2015	R213 On 05-November-15			Bond Future	8.77	86.8845	8.7671	86.8845	19,520.00
21/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	122	0	122	0	0.00
21/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	131	0	131	0	0.00
21/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	126	0	126	0	0.00
21/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	8288	8	8288	8	0.00
21/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	8128	8	8128	8	0.00
21/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	8208	8	8208	8	0.00
21/08/2015	R213 On 04-February-16			Bond Future	8.82	88.3652	8.8231	88.3652	200.00
21/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	2670	3	2670	3	0.00
21/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	2705	3	2705	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
21/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	2635	3	2635	3	0.00
21/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3210	3	3210	3	0.00
21/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3171	3	3171	3	0.00
21/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3250	3	3250	3	0.00
21/08/2015	R213 On 05-May-16			Bond Future	8.87	86.3933	8.8668	86.3933	0.00
21/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3254	3	3254	3	0.00
21/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3288	3	3288	3	0.00
21/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3323	3	3323	3	0.00
21/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4142	4	4142	4	0.00
21/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	4104	4	4104	4	0.00
21/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	4182	4	4182	4	0.00
21/08/2015	R214 On 05-November-15			Bond Future	8.91	77.5467	8.9060	77.5467	12,095.00
21/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	203	0	203	0	0.00
21/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	217	0	217	0	0.00
21/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	210	0	210	0	0.00
21/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	8161	8	8161	8	0.00
21/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	8074	8	8074	8	0.00
21/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	7988	8	7988	8	0.00
21/08/2015	R214 On 04-February-16			Bond Future	8.96	78.8682	8.9555	78.8682	4,620.00
21/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	707	1	707	1	0.00
21/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	722	1	722	1	0.00
21/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	693	1	693	1	0.00
21/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8872	9	8872	9	0.00
21/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8950	9	8950	9	0.00
21/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	9030	9	9030	9	0.00
21/08/2015	R214 On 05-May-16			Bond Future	8.99	76.9803	8.9945	76.9803	0.00
21/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4031	4	4031	4	0.00
21/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4110	4	4110	4	0.00
21/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4069	4	4069	4	0.00
21/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	4025	4	4025	4	0.00
21/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3987	4	3987	4	0.00
21/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	4066	4	4066	4	0.00
21/08/2015	R248 On 05-November-15			Bond Future	8.98	99.7773	8.9775	99.7773	48,029.00
21/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	11143	11	11143	11	0.00
21/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	11019	11	11019	11	0.00
21/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	10896	10	10896	10	0.00
21/08/2015	R248 On 04-February-16			Bond Future	9.03	101.4779	9.0290	101.4779	0.00
21/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	295	0	295	0	0.00
21/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	193	0	193	0	0.00
21/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	397	0	397	0	0.00
21/08/2015	R248 On 05-May-16			Bond Future	9.07	98.8527	9.0697	98.8527	0.00
21/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	707	0	707	0	0.00
21/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	809	0	809	0	0.00
21/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	605	0	605	0	0.00