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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	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
22/09/2015	2025 On 05-November-15			Bond Future	122.08	122.0737	122.0800	122.0737	544.00
22/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	910	1	910	1	0.00
22/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	920	1	920	1	0.00
22/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	930	1	930	1	0.00
22/09/2015	2025 On 04-February-16			Bond Future	122.91	122.9051	122.9098	122.9051	0.00
22/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	3080	3	3080	3	0.00
22/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	3090	3	3090	3	0.00
22/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	3100	3	3100	3	0.00
22/09/2015	2030 On 05-November-15			Bond Future	8.81	95.9075	8.8061	95.9075	9,973.00
22/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	2385	2	2385	2	0.00
22/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	2306	2	2306	2	0.00
22/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	2465	2	2465	2	0.00
22/09/2015	2030 On 04-February-16			Bond Future	8.87	93.5075	8.8669	93.5075	400.00
22/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	887	1	887	1	0.00
22/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	964	1	964	1	0.00
22/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	811	1	811	1	0.00
22/09/2015	2032 On 05-November-15			Bond Future	8.89	95.5838	8.8856	95.5838	1,579.00
22/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	7695	8	7695	8	0.00
22/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	7787	8	7787	8	0.00

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22/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	7603	7	7603	7	0.00
22/09/2015	2032 On 04-February-16			Bond Future	8.95	97.1849	8.9457	97.1849	0.00
22/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	2103	2	2103	2	0.00
22/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	2020	2	2020	2	0.00
22/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	1936	2	1936	2	0.00
22/09/2015	2032 On 05-May-16			Bond Future	9.00	94.7536	8.9963	94.7536	0.00
22/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	29	0	29	0	0.00
22/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	109	0	109	0	0.00
22/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	51	0	51	0	0.00
22/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
22/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
22/09/2015	2033 On 05-November-15			Bond Future	102.59	102.7365	102.5905	102.7365	100.00
22/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	190	0	190	0	0.00
22/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	200	0	200	0	0.00
22/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	180	0	180	0	0.00
22/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
22/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
22/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
22/09/2015	2033 On 04-February-16			Bond Future	104.32	104.4656	104.3158	104.4656	0.00
22/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	1906	2	1906	2	0.00
22/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	1916	2	1916	2	0.00
22/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	1926	2	1926	2	0.00
22/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
22/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
22/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
22/09/2015	2033 On 05-May-16			Bond Future	105.18	105.3389	105.1849	105.3389	0.00
22/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	2785	3	2785	3	0.00
22/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	2775	3	2775	3	0.00
22/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	2795	3	2795	3	0.00
22/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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22/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
22/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
22/09/2015	2037 On 05-November-15			Bond Future	9.02	97.6699	9.0195	97.6699	49,825.00
22/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	9943	10	9943	10	0.00
22/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10049	10	10049	10	0.00
22/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	9838	10	9838	10	0.00
22/09/2015	2037 On 04-February-16			Bond Future	9.08	95.0490	9.0774	95.0490	370.00
22/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	2989	3	2989	3	0.00
22/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	2896	3	2896	3	0.00
22/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3083	3	3083	3	0.00
22/09/2015	2037 On 05-May-16			Bond Future	9.13	96.7382	9.1276	96.7382	0.00
22/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1135	1	1135	1	0.00
22/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1225	1	1225	1	0.00
22/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1046	1	1046	1	0.00
22/09/2015	2038 On 05-November-15			Bond Future	125.56	125.5523	125.5608	125.5523	7,020.00
22/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8449	8	8449	8	0.00
22/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	8439	8	8439	8	0.00
22/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	8429	8	8429	8	0.00
22/09/2015	2038 On 04-February-16			Bond Future	126.30	126.2893	126.2963	126.2893	0.00
22/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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22/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	4704	5	4704	5	0.00
22/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	4714	5	4714	5	0.00
22/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	4694	5	4694	5	0.00
22/09/2015	2044 On 05-November-15			Bond Future	9.04	99.6133	9.0427	99.6133	17,486.00
22/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	8414	8	8414	8	0.00
22/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	8300	8	8300	8	0.00
22/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	8528	8	8528	8	0.00
22/09/2015	2044 On 04-February-16			Bond Future	9.10	96.8997	9.0971	96.8997	0.00
22/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	858	1	858	1	0.00
22/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	1057	1	1057	1	0.00
22/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	957	1	957	1	0.00
22/09/2015	2044 On 05-May-16			Bond Future	9.14	98.6218	9.1441	98.6218	0.00
22/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	1314	1	1314	1	0.00
22/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	1513	1	1513	1	0.00
22/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	1414	1	1414	1	0.00
22/09/2015	2046 On 05-November-15			Bond Future	124.93	124.9225	124.9314	124.9225	6,432.00
22/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8069	8	8069	8	0.00
22/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8059	8	8059	8	0.00
22/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8079	8	8079	8	0.00
22/09/2015	2046 On 04-February-16			Bond Future	127.03	127.0253	127.0326	127.0253	0.00
22/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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22/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	977	1	977	1	0.00
22/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	967	1	967	1	0.00
22/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	957	1	957	1	0.00
22/09/2015	2050 On 05-November-15			Bond Future	132.97	132.9626	132.9724	132.9626	4,911.00
22/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12028	12	12028	12	0.00
22/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12038	12	12038	12	0.00
22/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12018	12	12018	12	0.00
22/09/2015	2050 On 04-February-16			Bond Future	133.67	133.6644	133.6727	133.6644	0.00
22/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4337	4	4337	4	0.00
22/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4327	4	4327	4	0.00
22/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4317	4	4317	4	0.00
22/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	AL37 On 05-November-15			Index Future	464.52	465.2090	464.5170	465.2090	3.00
22/09/2015	AL37 On 04-February-16			Index Future	472.29	473.0000	472.2920	473.0000	0.00
22/09/2015	AL7T On 05-November-15			Index Future	546.09	547.5020	546.0920	547.5020	1.00
22/09/2015	AL7T On 04-February-16			Index Future	555.23	556.6720	555.2330	556.6720	0.00
22/09/2015	ALBI On 05-November-15			Index Future	499.12	500.1640	499.1240	500.1640	453.00
22/09/2015	ALBI On 04-February-16			Index Future	507.48	508.5400	507.4790	508.5400	146.00
22/09/2015	ALBI On 05-May-16			Index Future	516.48	517.5650	516.4800	517.5650	0.00
22/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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22/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2015	EL28 On 05-November-15			Bond Future	124.69	124.6807	124.6923	124.6807	0.00
22/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	EL28 On 05-November-15	127.01	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
22/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2308	2	2308	2	0.00
22/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2318	2	2318	2	0.00
22/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2298	2	2298	2	0.00
22/09/2015	EL28 On 04-February-16			Bond Future	126.79	126.7794	126.7895	126.7794	0.00
22/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2210	2	2210	2	0.00
22/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2220	2	2220	2	0.00
22/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2200	2	2200	2	0.00
22/09/2015	ES33 On 05-November-15			Bond Future	9.91	81.2701	9.9143	81.2701	6,441.00
22/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6820	7	6820	7	0.00
22/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6899	7	6899	7	0.00
22/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6741	7	6741	7	0.00
22/09/2015	ES33 On 04-February-16			Bond Future	10.00	82.6315	10.0049	82.6315	0.00
22/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	36	0	36	0	0.00
22/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	33	0	33	0	0.00
22/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
22/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	103	0	103	0	0.00
22/09/2015	ES33 On 05-May-16			Bond Future	10.08	80.3084	10.0845	80.3084	0.00
22/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	647	0	647	0	0.00
22/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	509	0	509	0	0.00
22/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	578	0	578	0	0.00
22/09/2015	GOVI On 05-November-15			GOVI	495.76	496.8030	495.7640	496.8030	449.00
22/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
22/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	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
22/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
22/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	342360	33	342360	33	0.00
22/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	342460	33	342460	33	0.00
22/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	342260	33	342260	33	0.00
22/09/2015	GOVI On 04-February-16			GOVI	504.06	505.1240	504.0630	505.1240	26.00
22/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
22/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
22/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
22/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	79270	7	79270	7	0.00
22/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	79470	7	79470	7	0.00
22/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	79370	7	79370	7	0.00
22/09/2015	GOVI On 05-May-16			GOVI	513.00	514.0880	513.0040	514.0880	0.00
22/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
22/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
22/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
22/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	49860	4	49860	4	0.00
22/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	49960	4	49960	4	0.00
22/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	50060	4	50060	4	0.00
22/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/09/2015	IGOV On 05-November-15			Index Future	230.99	230.9840	230.9940	230.9840	969.00
22/09/2015	IGOV On 04-February-16			Index Future	234.88	234.8710	234.8800	234.8710	82.00
22/09/2015	IGOV On 05-May-16			Index Future	239.07	239.0580	239.0650	239.0580	0.00
22/09/2015	ILBI On 05-November-15			Index Future	626.69	626.4250	626.6940	626.4250	0.00
22/09/2015	ILBI On 04-February-16			Index Future	637.39	637.1200	637.3920	637.1200	160.00
22/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.90	99.8513	99.8954	99.8513	0.00
22/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.03	99.9331	100.0267	99.9331	0.00
22/09/2015	IS05 On 17-December-20			Interest Rate Swap	99.56	99.4572	99.5649	99.4572	0.00
22/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.11	100.8107	101.1107	100.8107	0.00
22/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.38	93.5600	6.3800	93.5600	0.00
22/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	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
22/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.3800	6.5100	93.3800	0.00
22/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.56	93.3400	6.5600	93.3400	0.00
22/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.67	93.2200	6.6700	93.2200	2,000.00
22/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.1900	6.7700	93.1900	0.00
22/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.00	92.8800	7.0000	92.8800	0.00
22/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.19	92.6500	7.1900	92.6500	0.00
22/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.4200	7.4200	92.4200	0.00
22/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.56	92.2800	7.5600	92.2800	0.00
22/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.1400	7.7000	92.1400	0.00
22/09/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.83	92.1000	7.8300	92.1000	0.00
22/09/2015	R023 On 05-November-15			Bond Future	8.27	98.9077	8.2729	98.9077	14,033.00
22/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	467	1	467	1	0.00
22/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	452	1	452	1	0.00
22/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	436	1	436	1	0.00
22/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	1914	2	1914	2	0.00
22/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	1952	2	1952	2	0.00
22/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	1875	2	1875	2	0.00
22/09/2015	R023 On 04-February-16			Bond Future	8.35	100.5645	8.3465	100.5645	1,050.00
22/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	892	1	892	1	0.00
22/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	927	1	927	1	0.00
22/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	909	1	909	1	0.00
22/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	2749	3	2749	3	0.00
22/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	2714	3	2714	3	0.00
22/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	2679	3	2679	3	0.00
22/09/2015	R023 On 05-May-16			Bond Future	8.40	98.4217	8.3983	98.4217	0.00
22/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1870	2	1870	2	0.00
22/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1847	2	1847	2	0.00
22/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1824	2	1824	2	0.00
22/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2592	2	2592	2	0.00
22/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	2620	2	2620	2	0.00
22/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2564	2	2564	2	0.00
22/09/2015	R186 On 05-November-15			Bond Future	8.41	119.2455	8.4118	119.2455	32,884.00
22/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	981	1	981	1	0.00
22/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1722	2	1722	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	3221	3	3221	3	0.00
22/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	923	1	923	1	0.00
22/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	141	0	141	0	169.00
22/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	253	0	253	0	674.00
22/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1337	1	1337	1	843.00
22/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	441	1	441	1	200.00
22/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3811	4	3811	4	0.00
22/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4754	5	4754	5	0.00
22/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	1010	1	1010	1	0.00
22/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	155	0	155	0	1,200.00
22/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	1040	1	1040	1	0.00
22/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1937	2	1937	2	650.00
22/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	2169	2	2169	2	0.00
22/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	2441	2	2441	2	1,090.00
22/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	4694	4	4694	4	0.00
22/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	5662	5	5662	5	0.00
22/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1423	1	1423	1	6,308.00
22/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	610	1	610	1	10,200.00
22/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2339	2	2339	2	0.00
22/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	1823	2	1823	2	9,430.00
22/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2239	2	2239	2	0.00
22/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1248	1	1248	1	4,666.00
22/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1092	1	1092	1	4,667.00
22/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	444	0	444	0	2,283.00
22/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2288	2	2288	2	8,650.00
22/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	5509	5	5509	5	0.00
22/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	3733	4	3733	4	0.00
22/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	266	0	266	0	2,600.00
22/09/2015	R186 On 04-February-16			Bond Future	8.47	115.9451	8.4715	115.9451	5,365.00
22/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3830	4	3830	4	0.00
22/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	406	0	406	0	0.00
22/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	396	0	396	0	0.00
22/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	387	0	387	0	0.00
22/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8200	8	8200	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	1718	2	1718	2	6,700.00
22/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8126	8	8126	8	0.00
22/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	8275	8	8275	8	0.00
22/09/2015	R186 On 05-May-16			Bond Future	8.52	118.0049	8.5190	118.0049	0.00
22/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2829	3	2829	3	0.00
22/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2863	3	2863	3	0.00
22/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2796	3	2796	3	0.00
22/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	919	1	919	1	0.00
22/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4230	4	4230	4	0.00
22/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4144	4	4144	4	0.00
22/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	8457	8	8457	8	0.00
22/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4187	4	4187	4	0.00
22/09/2015	R186 On 04-August-16			Bond Future	8.57	114.8492	8.5656	114.8492	0.00
22/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3745	4	3745	4	0.00
22/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3816	4	3816	4	0.00
22/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3781	4	3781	4	0.00
22/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4304	4	4304	4	0.00
22/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4265	4	4265	4	0.00
22/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4227	4	4227	4	0.00
22/09/2015	R197 On 05-November-15			Bond Future	293.26	293.2489	293.2635	293.2489	927.00
22/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	1736	2	1736	2	0.00
22/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	1746	2	1746	2	0.00
22/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	1726	2	1726	2	0.00
22/09/2015	R197 On 04-February-16			Bond Future	291.83	291.8237	291.8347	291.8237	0.00
22/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5155	5	5155	5	0.00
22/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	5175	5	5175	5	0.00
22/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	5165	5	5165	5	0.00
22/09/2015	R202 On 05-November-15			Bond Future	238.54	238.5266	238.5411	238.5266	53,286.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	7449	7	7449	7	0.00
22/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	7469	7	7469	7	0.00
22/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	7459	7	7459	7	0.00
22/09/2015	R202 On 04-February-16			Bond Future	239.17	239.1627	239.1742	239.1627	0.00
22/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	816	1	816	1	0.00
22/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	826	1	826	1	0.00
22/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	836	1	836	1	0.00
22/09/2015	R203 On 05-November-15			Bond Future	7.26	103.0144	7.2591	103.0144	15,930.00
22/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2197	2	2197	2	0.00
22/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2214	2	2214	2	0.00
22/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2179	2	2179	2	0.00
22/09/2015	R203 On 04-February-16			Bond Future	7.35	104.7400	7.3451	104.7400	0.00
22/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	240	0	240	0	0.00
22/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	253	0	253	0	0.00
22/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	247	0	247	0	0.00
22/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	398	0	398	0	0.00
22/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	389	0	389	0	0.00
22/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	381	0	381	0	0.00
22/09/2015	R203 On 05-May-16			Bond Future	7.37	102.4304	7.3717	102.4304	0.00
22/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	421	0	421	0	0.00
22/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	409	0	409	0	0.00
22/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	415	0	415	0	0.00
22/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	577	1	577	1	0.00
22/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	563	1	563	1	0.00
22/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	570	1	570	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
22/09/2015	R204 On 05-November-15			Bond Future	7.64	104.2034	7.6410	104.2034	24,021.00
22/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	3905	4	3905	4	0.00
22/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	3876	4	3876	4	0.00
22/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	3934	4	3934	4	0.00
22/09/2015	R204 On 04-February-16			Bond Future	7.72	101.9125	7.7244	101.9125	0.00
22/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	436	0	436	0	0.00
22/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	426	0	426	0	0.00
22/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	416	0	416	0	0.00
22/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	998	1	998	1	0.00
22/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1014	1	1014	1	0.00
22/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	982	1	982	1	0.00
22/09/2015	R204 On 05-May-16			Bond Future	7.78	103.7227	7.7800	103.7227	0.00
22/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	943	1	943	1	0.00
22/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	931	1	931	1	0.00
22/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	920	1	920	1	0.00
22/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1001	1	1001	1	0.00
22/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	990	1	990	1	0.00
22/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1013	1	1013	1	0.00
22/09/2015	R207 On 05-November-15			Bond Future	7.92	100.0859	7.9230	100.0859	43,931.00
22/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	365	0	365	0	0.00
22/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	389	0	389	0	0.00
22/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	377	0	377	0	0.00
22/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	147	0	147	0	19.00
22/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	108	0	108	0	53.00
22/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	999	1	999	1	0.00
22/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	1828	2	1828	2	0.00
22/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	954	1	954	1	0.00
22/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	1620	2	1620	2	0.00
22/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	976	1	976	1	0.00
22/09/2015	R207 On 04-February-16			Bond Future	8.01	98.1209	8.0053	98.1209	0.00
22/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	188	0	188	0	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	335	0	335	0	0.00
22/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	352	0	352	0	0.00
22/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	343	0	343	0	19.00
22/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2011	2	2011	2	0.00
22/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	1986	2	1986	2	0.00
22/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2036	2	2036	2	0.00
22/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	2626	3	2626	3	0.00
22/09/2015	R207 On 05-May-16			Bond Future	8.07	99.8641	8.0709	99.8641	0.00
22/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	1010	1	1010	1	0.00
22/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	983	1	983	1	0.00
22/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	654	1	654	1	43.00
22/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	996	1	996	1	0.00
22/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1680	2	1680	2	0.00
22/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1663	2	1663	2	0.00
22/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2245	2	2245	2	0.00
22/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1698	2	1698	2	0.00
22/09/2015	R207 On 04-August-16			Bond Future	8.14	98.0364	8.1372	98.0364	0.00
22/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1280	1	1280	1	0.00
22/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1307	1	1307	1	0.00
22/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1294	1	1294	1	0.00
22/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1707	2	1707	2	0.00
22/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1692	2	1692	2	0.00
22/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1677	2	1677	2	0.00
22/09/2015	R208 On 05-November-15			Bond Future	8.06	95.2529	8.0639	95.2529	40,314.00
22/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1918	2	1918	2	0.00
22/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	283	0	283	0	0.00
22/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	294	0	294	0	0.00
22/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	273	0	273	0	0.00
22/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	209	0	209	0	2,200.00
22/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	1598	1	1598	1	0.00
22/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1566	1	1566	1	0.00
22/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	1629	2	1629	2	0.00
22/09/2015	R208 On 04-February-16			Bond Future	8.14	96.8485	8.1380	96.8485	0.00
22/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	582	1	582	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
22/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	570	1	570	1	0.00
22/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	595	1	595	1	0.00
22/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2173	2	2173	2	0.00
22/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2145	2	2145	2	0.00
22/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2117	2	2117	2	0.00
22/09/2015	R208 On 05-May-16			Bond Future	8.19	95.1670	8.1949	95.1670	0.00
22/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1276	1	1276	1	0.00
22/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1293	1	1293	1	0.00
22/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1310	1	1310	1	0.00
22/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2042	2	2042	2	0.00
22/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2021	2	2021	2	0.00
22/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2064	2	2064	2	0.00
22/09/2015	R209 On 05-November-15			Bond Future	8.95	75.7782	8.9473	75.7782	24,850.00
22/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2941	3	2941	3	0.00
22/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	44	0	44	0	0.00
22/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	429	0	429	0	900.00
22/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1791	2	1791	2	0.00
22/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	46	0	46	0	0.00
22/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	49	0	49	0	0.00
22/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2496	3	2496	3	0.00
22/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	7678	8	7678	8	0.00
22/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	726	1	726	1	900.00
22/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	3895	4	3895	4	0.00
22/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1398	1	1398	1	500.00
22/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	7762	8	7762	8	0.00
22/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	7594	7	7594	7	0.00
22/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	930	1	930	1	0.00
22/09/2015	R209 On 04-February-16			Bond Future	9.00	77.0476	9.0009	77.0476	400.00
22/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1878	2	1878	2	0.00
22/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1938	2	1938	2	0.00
22/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1908	2	1908	2	0.00
22/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4984	5	4984	5	0.00
22/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	3754	4	3754	4	0.00
22/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	3849	4	3849	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
22/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1285	1	1285	1	2,200.00
22/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	3801	4	3801	4	0.00
22/09/2015	R209 On 05-May-16			Bond Future	9.05	75.2665	9.0459	75.2665	0.00
22/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3382	3	3382	3	0.00
22/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3417	4	3417	4	0.00
22/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3347	3	3347	3	0.00
22/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	3720	4	3720	4	0.00
22/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	3681	4	3681	4	0.00
22/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	3759	4	3759	4	0.00
22/09/2015	R210 On 05-November-15			Bond Future	178.68	178.6666	178.6763	178.6666	2,298.00
22/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3334	3	3334	3	0.00
22/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3324	3	3324	3	0.00
22/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3314	3	3314	3	0.00
22/09/2015	R210 On 04-February-16			Bond Future	181.68	181.6738	181.6812	181.6738	0.00
22/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3319	3	3319	3	0.00
22/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3329	3	3329	3	0.00
22/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3309	3	3309	3	0.00
22/09/2015	R211 On 05-November-15			Bond Future	135.85	135.8491	135.8480	135.8491	0.00
22/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	858	1	858	1	0.00
22/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	848	1	848	1	0.00
22/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	838	1	838	1	0.00
22/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
22/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
22/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
22/09/2015	R211 On 04-February-16			Bond Future	136.43	136.4375	136.4346	136.4375	1,120.00
22/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R211 On 04-February-16	139.00	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
22/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2555	3	2555	3	0.00
22/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2575	3	2575	3	0.00
22/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2565	3	2565	3	0.00
22/09/2015	R212 On 05-November-15			Bond Future	141.10	141.0488	141.0965	141.0488	928.00
22/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4904	5	4904	5	0.00
22/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4914	5	4914	5	0.00
22/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4894	5	4894	5	0.00
22/09/2015	R212 On 04-February-16			Bond Future	141.61	141.5590	141.6056	141.5590	0.00
22/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4394	4	4394	4	0.00
22/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4404	4	4404	4	0.00
22/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4384	4	4384	4	0.00
22/09/2015	R213 On 05-November-15			Bond Future	8.84	86.2785	8.8414	86.2785	21,426.00
22/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	19	0	19	0	0.00
22/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	21	0	21	0	0.00
22/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	20	0	20	0	0.00
22/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	8737	9	8737	9	0.00
22/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	8570	8	8570	8	0.00
22/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	8653	8	8653	8	0.00
22/09/2015	R213 On 04-February-16			Bond Future	8.90	87.7238	8.9032	87.7238	450.00
22/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	2141	2	2141	2	0.00
22/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	2173	2	2173	2	0.00
22/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	2109	2	2109	2	0.00
22/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3267	3	3267	3	0.00
22/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3225	3	3225	3	0.00
22/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3309	3	3309	3	0.00
22/09/2015	R213 On 05-May-16			Bond Future	8.95	85.7331	8.9503	85.7331	0.00
22/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2765	3	2765	3	0.00
22/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2797	3	2797	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
22/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2828	3	2828	3	0.00
22/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4255	4	4255	4	0.00
22/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4213	4	4213	4	0.00
22/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4298	4	4298	4	0.00
22/09/2015	R214 On 05-November-15			Bond Future	8.98	76.7966	8.9827	76.7966	11,693.00
22/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	38	0	38	0	0.00
22/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	42	0	42	0	0.00
22/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	40	0	40	0	0.00
22/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	8607	8	8607	8	0.00
22/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	8515	8	8515	8	0.00
22/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8423	8	8423	8	0.00
22/09/2015	R214 On 04-February-16			Bond Future	9.04	78.0830	9.0372	78.0830	4,620.00
22/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	438	0	438	0	0.00
22/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	449	0	449	0	0.00
22/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	428	0	428	0	0.00
22/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9242	9	9242	9	0.00
22/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9325	9	9325	9	0.00
22/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9409	9	9409	9	0.00
22/09/2015	R214 On 05-May-16			Bond Future	9.08	76.1746	9.0791	76.1746	0.00
22/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3434	4	3434	4	0.00
22/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3507	4	3507	4	0.00
22/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3471	4	3471	4	0.00
22/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4089	4	4089	4	0.00
22/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4047	4	4047	4	0.00
22/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4131	4	4131	4	0.00
22/09/2015	R248 On 05-November-15			Bond Future	9.03	99.0276	9.0282	99.0276	48,482.00
22/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	11661	11	11661	11	0.00
22/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	11538	11	11538	11	0.00
22/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	11414	11	11414	11	0.00
22/09/2015	R248 On 04-February-16			Bond Future	9.08	100.6864	9.0840	100.6864	3,750.00
22/09/2015	R248 On 04-February-16	8.99	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
22/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	852	1	852	1	0.00
22/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	750	1	750	1	0.00
22/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	954	1	954	1	0.00
22/09/2015	R248 On 05-May-16			Bond Future	9.13	98.0389	9.1272	98.0389	0.00
22/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	1282	1	1282	1	0.00
22/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	1384	1	1384	1	0.00
22/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	1180	1	1180	1	0.00