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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
29/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	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
29/09/2015	2025 On 05-November-15			Bond Future	121.90	122.2922	121.9043	122.2922	612.00
29/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	1086	1	1086	1	0.00
29/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	1096	1	1096	1	0.00
29/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	1106	1	1106	1	0.00
29/09/2015	2025 On 04-February-16			Bond Future	122.72	123.1198	122.7245	123.1198	0.00
29/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	3266	3	3266	3	0.00
29/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	3276	3	3276	3	0.00
29/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	3286	3	3286	3	0.00
29/09/2015	2030 On 05-November-15			Bond Future	9.02	94.4761	9.0213	94.4761	9,973.00
29/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	4013	4	4013	4	0.00
29/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	3933	4	3933	4	0.00
29/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	4092	4	4092	4	0.00
29/09/2015	2030 On 04-February-16			Bond Future	9.09	92.0463	9.0899	92.0463	400.00
29/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	2547	2	2547	2	0.00
29/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	2623	2	2623	2	0.00
29/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	2471	2	2471	2	0.00
29/09/2015	2032 On 05-November-15			Bond Future	9.09	94.1755	9.0905	94.1755	2,849.00
29/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	9355	9	9355	9	0.00
29/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	9447	9	9447	9	0.00

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29/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	9263	9	9263	9	0.00
29/09/2015	2032 On 04-February-16			Bond Future	9.16	95.7473	9.1577	95.7473	0.00
29/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	3796	3	3796	3	0.00
29/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	3713	3	3713	3	0.00
29/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	3630	3	3630	3	0.00
29/09/2015	2032 On 05-May-16			Bond Future	9.22	93.2887	9.2151	93.2887	0.00
29/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	1775	1	1775	1	0.00
29/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	1615	1	1615	1	0.00
29/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	1695	1	1695	1	0.00
29/09/2015	2033 On 05-November-15			Bond Future	102.01	102.5956	102.0124	102.5956	100.00
29/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	388	0	388	0	0.00
29/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	398	0	398	0	0.00
29/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	378	0	378	0	0.00
29/09/2015	2033 On 04-February-16			Bond Future	103.72	104.3161	103.7225	104.3161	0.00
29/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	1312	2	1312	2	0.00
29/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	1322	2	1322	2	0.00
29/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	1332	2	1332	2	0.00
29/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
29/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
29/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
29/09/2015	2033 On 05-May-16			Bond Future	104.58	105.1850	104.5798	105.1850	0.00
29/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	2180	3	2180	3	0.00
29/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	2170	3	2170	3	0.00
29/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	2190	3	2190	3	0.00
29/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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29/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
29/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
29/09/2015	2037 On 05-November-15			Bond Future	9.22	96.0317	9.2244	96.0317	49,825.00
29/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	11765	11	11765	11	0.00
29/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	11870	11	11870	11	0.00
29/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	11660	11	11660	11	0.00
29/09/2015	2037 On 04-February-16			Bond Future	9.29	93.3773	9.2890	93.3773	370.00
29/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	4847	4	4847	4	0.00
29/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	4753	4	4753	4	0.00
29/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	4940	5	4940	5	0.00
29/09/2015	2037 On 05-May-16			Bond Future	9.35	95.0350	9.3456	95.0350	0.00
29/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	3026	3	3026	3	0.00
29/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	3116	3	3116	3	0.00
29/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	2937	3	2937	3	0.00
29/09/2015	2038 On 05-November-15			Bond Future	125.16	126.0104	125.1550	126.0104	7,647.00
29/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8855	8	8855	8	0.00
29/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	8845	8	8845	8	0.00
29/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	8835	8	8835	8	0.00
29/09/2015	2038 On 04-February-16			Bond Future	125.88	126.7473	125.8769	126.7473	0.00
29/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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29/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	5123	4	5123	4	0.00
29/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	5133	4	5133	4	0.00
29/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	5113	4	5113	4	0.00
29/09/2015	2044 On 05-November-15			Bond Future	9.25	97.8688	9.2477	97.8688	17,516.00
29/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	10406	10	10406	10	0.00
29/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	10293	10	10293	10	0.00
29/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	10520	10	10520	10	0.00
29/09/2015	2044 On 04-February-16			Bond Future	9.31	95.1200	9.3086	95.1200	0.00
29/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	2890	2	2890	2	0.00
29/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	3088	3	3088	3	0.00
29/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	2989	3	2989	3	0.00
29/09/2015	2044 On 05-May-16			Bond Future	9.36	96.8087	9.3617	96.8087	0.00
29/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	3383	3	3383	3	0.00
29/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	3581	3	3581	3	0.00
29/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	3482	3	3482	3	0.00
29/09/2015	2046 On 05-November-15			Bond Future	124.42	125.4858	124.4226	125.4858	6,432.00
29/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8577	8	8577	8	0.00
29/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8567	8	8567	8	0.00
29/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8587	8	8587	8	0.00
29/09/2015	2046 On 04-February-16			Bond Future	126.51	127.5902	126.5083	127.5902	0.00
29/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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29/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	1502	0	1502	0	0.00
29/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	1492	0	1492	0	0.00
29/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	1482	0	1482	0	0.00
29/09/2015	2050 On 05-November-15			Bond Future	132.53	133.2995	132.5345	133.2995	5,161.00
29/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12466	12	12466	12	0.00
29/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12476	12	12476	12	0.00
29/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12456	12	12456	12	0.00
29/09/2015	2050 On 04-February-16			Bond Future	133.22	133.9989	133.2198	133.9989	0.00
29/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4790	4	4790	4	0.00
29/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4780	4	4780	4	0.00
29/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4770	4	4770	4	0.00
29/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	AL37 On 05-November-15			Index Future	461.65	462.4010	461.6480	462.4010	3.00
29/09/2015	AL37 On 04-February-16			Index Future	469.35	470.1150	469.3460	470.1150	0.00
29/09/2015	AL7T On 05-November-15			Index Future	539.14	540.7890	539.1400	540.7890	1.00
29/09/2015	AL7T On 04-February-16			Index Future	548.13	549.8110	548.1300	549.8110	0.00
29/09/2015	ALBI On 05-November-15			Index Future	492.21	493.8320	492.2140	493.8320	453.00
29/09/2015	ALBI On 04-February-16			Index Future	500.42	502.0700	500.4210	502.0700	146.00
29/09/2015	ALBI On 05-May-16			Index Future	509.29	510.9680	509.2870	510.9680	0.00
29/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2015	EL28 On 05-November-15			Bond Future	124.46	124.9720	124.4625	124.9720	0.00
29/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	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
29/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2538	2	2538	2	0.00
29/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2548	2	2548	2	0.00
29/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2528	2	2528	2	0.00
29/09/2015	EL28 On 04-February-16			Bond Future	126.55	127.0680	126.5489	127.0680	0.00
29/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2451	2	2451	2	0.00
29/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2461	2	2461	2	0.00
29/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2441	2	2441	2	0.00
29/09/2015	ES33 On 05-November-15			Bond Future	10.12	80.0086	10.1232	80.0086	6,441.00
29/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	8264	8	8264	8	0.00
29/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	8344	8	8344	8	0.00
29/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	8185	8	8185	8	0.00
29/09/2015	ES33 On 04-February-16			Bond Future	10.22	81.3440	10.2213	81.3440	0.00
29/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1506	1	1506	1	0.00
29/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1437	1	1437	1	0.00
29/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1576	1	1576	1	0.00
29/09/2015	ES33 On 05-May-16			Bond Future	10.31	78.9965	10.3080	78.9965	0.00
29/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	2147	2	2147	2	0.00
29/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	2009	2	2009	2	0.00
29/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	2078	2	2078	2	0.00
29/09/2015	GOVI On 05-November-15			GOVI	489.51	490.9950	489.5090	490.9950	449.00
29/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
29/09/2015	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
29/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
29/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	404910	39	404910	39	0.00
29/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	405010	39	405010	39	0.00
29/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	404810	39	404810	39	0.00
29/09/2015	GOVI On 04-February-16			GOVI	497.67	499.1860	497.6710	499.1860	26.00
29/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
29/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
29/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
29/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	143190	13	143190	13	0.00
29/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	143390	13	143390	13	0.00
29/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	143290	13	143290	13	0.00
29/09/2015	GOVI On 05-May-16			GOVI	506.49	508.0330	506.4890	508.0330	0.00
29/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
29/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
29/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
29/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	115010	10	115010	10	0.00
29/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	115110	10	115110	10	0.00
29/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	115210	10	115210	10	0.00
29/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/09/2015	IGOV On 05-November-15			Index Future	230.52	231.4670	230.5240	231.4670	969.00
29/09/2015	IGOV On 04-February-16			Index Future	234.39	235.3470	234.3870	235.3470	82.00
29/09/2015	IGOV On 05-May-16			Index Future	238.56	239.5370	238.5580	239.5370	0.00
29/09/2015	ILBI On 05-November-15			Index Future	625.20	627.5690	625.2010	627.5690	0.00
29/09/2015	ILBI On 04-February-16			Index Future	635.86	638.2730	635.8630	638.2730	163.00
29/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.98	99.9870	99.9826	99.9870	0.00
29/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.29	100.2992	100.2889	100.2992	0.00
29/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.37	100.2955	100.3665	100.2955	0.00
29/09/2015	IS10 On 17-December-25			Interest Rate Swap	102.37	102.2376	102.3744	102.2376	0.00
29/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.32	93.6200	6.3200	93.6200	0.00
29/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.42	93.5300	6.4200	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
29/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.50	93.4900	6.5000	93.4900	0.00
29/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
29/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.69	93.3300	6.6900	93.3300	2,000.00
29/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.83	93.2300	6.8300	93.2300	0.00
29/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.13	93.0000	7.1300	93.0000	0.00
29/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.45	92.8100	7.4500	92.8100	0.00
29/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.60	92.5800	7.6000	92.5800	0.00
29/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.77	92.4400	7.7700	92.4400	0.00
29/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.92	92.3000	7.9200	92.3000	0.00
29/09/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.07	92.1700	8.0700	92.1700	0.00
29/09/2015	R023 On 05-November-15			Bond Future	8.47	97.8823	8.4684	97.8823	14,033.00
29/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	178	0	178	0	0.00
29/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	170	0	170	0	0.00
29/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	162	0	162	0	0.00
29/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2662	2	2662	2	0.00
29/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2709	3	2709	3	0.00
29/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2616	2	2616	2	0.00
29/09/2015	R023 On 04-February-16			Bond Future	8.55	99.5158	8.5525	99.5158	1,050.00
29/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	536	1	536	1	0.00
29/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	562	1	562	1	0.00
29/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	549	1	549	1	0.00
29/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3447	3	3447	3	0.00
29/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3407	3	3407	3	0.00
29/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	3367	3	3367	3	0.00
29/09/2015	R023 On 05-May-16			Bond Future	8.61	97.3526	8.6143	97.3526	0.00
29/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1359	1	1359	1	0.00
29/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1340	1	1340	1	0.00
29/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1321	1	1321	1	0.00
29/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	3157	3	3157	3	0.00
29/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	3189	3	3189	3	0.00
29/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	3126	3	3126	3	0.00
29/09/2015	R186 On 05-November-15			Bond Future	8.62	117.6928	8.6224	117.6928	32,884.00
29/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	395	0	395	0	0.00
29/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	848	1	848	1	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
29/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	1972	2	1972	2	0.00
29/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	364	0	364	0	0.00
29/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	29	0	29	0	169.00
29/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	63	0	63	0	674.00
29/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	601	1	601	1	843.00
29/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	2466	3	2466	3	0.00
29/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	3299	4	3299	4	0.00
29/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	133	0	133	0	200.00
29/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	32	0	32	0	1,200.00
29/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	411	1	411	1	0.00
29/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	428	1	428	1	0.00
29/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	993	1	993	1	650.00
29/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1158	1	1158	1	0.00
29/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3517	3	3517	3	1,090.00
29/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	7185	7	7185	7	0.00
29/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	6139	6	6139	6	0.00
29/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	2184	2	2184	2	6,308.00
29/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	997	1	997	1	10,200.00
29/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	3389	3	3389	3	0.00
29/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2723	2	2723	2	9,430.00
29/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	3262	3	3262	3	0.00
29/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1940	2	1940	2	4,666.00
29/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1717	2	1717	2	4,667.00
29/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	735	1	735	1	2,283.00
29/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	3325	3	3325	3	8,650.00
29/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	7022	7	7022	7	0.00
29/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	5061	5	5061	5	0.00
29/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	446	0	446	0	2,600.00
29/09/2015	R186 On 04-February-16			Bond Future	8.69	114.3592	8.6911	114.3592	5,365.00
29/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	2807	3	2807	3	0.00
29/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	199	0	199	0	0.00
29/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	193	0	193	0	0.00
29/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	188	0	188	0	0.00
29/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	9667	9	9667	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2364	2	2364	2	6,700.00
29/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	9588	9	9588	9	0.00
29/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	9745	9	9745	9	0.00
29/09/2015	R186 On 05-May-16			Bond Future	8.75	116.3887	8.7472	116.3887	0.00
29/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2048	2	2048	2	0.00
29/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2076	2	2076	2	0.00
29/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2021	2	2021	2	0.00
29/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	575	1	575	1	0.00
29/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	5155	5	5155	5	0.00
29/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	5057	5	5057	5	0.00
29/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9813	9	9813	9	0.00
29/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	5106	5	5106	5	0.00
29/09/2015	R186 On 04-August-16			Bond Future	8.80	113.1991	8.8034	113.1991	0.00
29/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	2898	3	2898	3	0.00
29/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	2961	3	2961	3	0.00
29/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	2928	3	2928	3	0.00
29/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	5192	5	5192	5	0.00
29/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	5148	5	5148	5	0.00
29/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	5107	5	5107	5	0.00
29/09/2015	R197 On 05-November-15			Bond Future	293.14	293.6723	293.1389	293.6723	927.00
29/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	1861	1	1861	1	0.00
29/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	1871	1	1871	1	0.00
29/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	1851	1	1851	1	0.00
29/09/2015	R197 On 04-February-16			Bond Future	291.69	292.2362	291.6919	292.2362	0.00
29/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5298	5	5298	5	0.00
29/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	5318	5	5318	5	0.00
29/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	5308	5	5308	5	0.00
29/09/2015	R202 On 05-November-15			Bond Future	237.94	239.2198	237.9405	239.2198	54,074.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	8050	7	8050	7	0.00
29/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	8070	7	8070	7	0.00
29/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	8060	7	8060	7	0.00
29/09/2015	R202 On 04-February-16			Bond Future	238.55	239.8529	238.5505	239.8529	0.00
29/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	1440	0	1440	0	0.00
29/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	1450	0	1450	0	0.00
29/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	1460	0	1460	0	0.00
29/09/2015	R203 On 05-November-15			Bond Future	7.42	102.7322	7.4250	102.7322	15,930.00
29/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2481	2	2481	2	0.00
29/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2499	2	2499	2	0.00
29/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2463	2	2463	2	0.00
29/09/2015	R203 On 04-February-16			Bond Future	7.54	104.4467	7.5429	104.4467	0.00
29/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	123	0	123	0	0.00
29/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	132	0	132	0	0.00
29/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	128	0	128	0	0.00
29/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	576	1	576	1	0.00
29/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	565	1	565	1	0.00
29/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	554	0	554	0	0.00
29/09/2015	R203 On 05-May-16			Bond Future	7.61	102.1300	7.6089	102.1300	0.00
29/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	282	0	282	0	0.00
29/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	273	0	273	0	0.00
29/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	277	0	277	0	0.00
29/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	742	1	742	1	0.00
29/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	726	1	726	1	0.00
29/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	734	1	734	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
29/09/2015	R204 On 05-November-15			Bond Future	7.81	103.7493	7.8085	103.7493	24,021.00
29/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4363	4	4363	4	0.00
29/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4334	4	4334	4	0.00
29/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4392	4	4392	4	0.00
29/09/2015	R204 On 04-February-16			Bond Future	7.91	101.4444	7.9107	101.4444	0.00
29/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	264	0	264	0	0.00
29/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	257	0	257	0	0.00
29/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	250	0	250	0	0.00
29/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1300	1	1300	1	0.00
29/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1319	1	1319	1	0.00
29/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1281	1	1281	1	0.00
29/09/2015	R204 On 05-May-16			Bond Future	7.99	103.2444	7.9865	103.2444	0.00
29/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	703	1	703	1	0.00
29/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	693	1	693	1	0.00
29/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	683	1	683	1	0.00
29/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1243	1	1243	1	0.00
29/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1230	1	1230	1	0.00
29/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1257	1	1257	1	0.00
29/09/2015	R207 On 05-November-15			Bond Future	8.10	99.5017	8.0995	99.5017	43,931.00
29/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	151	0	151	0	0.00
29/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	165	0	165	0	0.00
29/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	158	0	158	0	0.00
29/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	45	0	45	0	19.00
29/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	29	0	29	0	53.00
29/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1392	1	1392	1	0.00
29/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2356	2	2356	2	0.00
29/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1336	1	1336	1	0.00
29/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	2124	2	2124	2	0.00
29/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1364	1	1364	1	0.00
29/09/2015	R207 On 04-February-16			Bond Future	8.20	97.5208	8.1965	97.5208	0.00
29/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	92	0	92	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
29/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	183	0	183	0	0.00
29/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	194	0	194	0	0.00
29/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	189	0	189	0	19.00
29/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2479	2	2479	2	0.00
29/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2451	2	2451	2	0.00
29/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2507	2	2507	2	0.00
29/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	3153	3	3153	3	0.00
29/09/2015	R207 On 05-May-16			Bond Future	8.28	99.2515	8.2774	99.2515	0.00
29/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	737	1	737	1	0.00
29/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	715	1	715	1	0.00
29/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	453	0	453	0	43.00
29/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	725	1	725	1	0.00
29/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	2044	2	2044	2	0.00
29/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	2024	2	2024	2	0.00
29/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2678	3	2678	3	0.00
29/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	2064	2	2064	2	0.00
29/09/2015	R207 On 04-August-16			Bond Future	8.36	97.4087	8.3626	97.4087	0.00
29/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	962	1	962	1	0.00
29/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	986	1	986	1	0.00
29/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	974	1	974	1	0.00
29/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	2040	2	2040	2	0.00
29/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	2022	2	2022	2	0.00
29/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	2005	2	2005	2	0.00
29/09/2015	R208 On 05-November-15			Bond Future	8.25	94.4893	8.2550	94.4893	40,314.00
29/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1271	1	1271	1	0.00
29/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	98	0	98	0	0.00
29/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	103	0	103	0	0.00
29/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	93	0	93	0	0.00
29/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	352	0	352	0	2,200.00
29/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	2202	2	2202	2	0.00
29/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	2165	2	2165	2	0.00
29/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	2240	2	2240	2	0.00
29/09/2015	R208 On 04-February-16			Bond Future	8.34	96.0663	8.3416	96.0663	0.00
29/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	344	0	344	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
29/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	335	0	335	0	0.00
29/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	352	0	352	0	0.00
29/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2747	3	2747	3	0.00
29/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2715	3	2715	3	0.00
29/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2683	3	2683	3	0.00
29/09/2015	R208 On 05-May-16			Bond Future	8.41	94.3691	8.4112	94.3691	0.00
29/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	907	1	907	1	0.00
29/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	921	1	921	1	0.00
29/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	935	1	935	1	0.00
29/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2493	2	2493	2	0.00
29/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2468	2	2468	2	0.00
29/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2518	2	2518	2	0.00
29/09/2015	R209 On 05-November-15			Bond Future	9.16	74.4186	9.1573	74.4186	24,850.00
29/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	1800	2	1800	2	0.00
29/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	7	0	7	0	0.00
29/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	138	0	138	0	900.00
29/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	930	1	930	1	0.00
29/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	7	0	7	0	0.00
29/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	8	0	8	0	0.00
29/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	1449	2	1449	2	0.00
29/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	9186	9	9186	9	0.00
29/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1133	1	1133	1	900.00
29/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	5150	5	5150	5	0.00
29/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	2085	2	2085	2	500.00
29/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	9272	9	9272	9	0.00
29/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	9100	9	9100	9	0.00
29/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1429	1	1429	1	0.00
29/09/2015	R209 On 04-February-16			Bond Future	9.22	75.6605	9.2173	75.6605	400.00
29/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1257	1	1257	1	0.00
29/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1303	1	1303	1	0.00
29/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1280	1	1280	1	0.00
29/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	3877	4	3877	4	0.00
29/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4696	4	4696	4	0.00
29/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4805	5	4805	5	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
29/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1755	2	1755	2	2,200.00
29/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4750	5	4750	5	0.00
29/09/2015	R209 On 05-May-16			Bond Future	9.27	73.8534	9.2684	73.8534	0.00
29/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	2584	3	2584	3	0.00
29/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	2615	3	2615	3	0.00
29/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	2554	3	2554	3	0.00
29/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4527	4	4527	4	0.00
29/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	4485	4	4485	4	0.00
29/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4572	4	4572	4	0.00
29/09/2015	R210 On 05-November-15			Bond Future	178.34	179.0688	178.3385	179.0688	2,929.00
29/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3671	3	3671	3	0.00
29/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3661	3	3661	3	0.00
29/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3651	3	3651	3	0.00
29/09/2015	R210 On 04-February-16			Bond Future	181.33	182.0718	181.3280	182.0718	0.00
29/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3672	3	3672	3	0.00
29/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3682	3	3682	3	0.00
29/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3662	3	3662	3	0.00
29/09/2015	R211 On 05-November-15			Bond Future	135.78	135.8458	135.7829	135.8458	0.00
29/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	793	1	793	1	0.00
29/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	783	1	783	1	0.00
29/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	773	1	773	1	0.00
29/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
29/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
29/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
29/09/2015	R211 On 04-February-16			Bond Future	136.36	136.4258	136.3609	136.4258	1,120.00
29/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	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
29/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2629	3	2629	3	0.00
29/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2649	3	2649	3	0.00
29/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2639	3	2639	3	0.00
29/09/2015	R212 On 05-November-15			Bond Future	140.85	141.0611	140.8453	141.0611	928.00
29/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	5155	5	5155	5	0.00
29/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	5165	5	5165	5	0.00
29/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	5145	5	5145	5	0.00
29/09/2015	R212 On 04-February-16			Bond Future	141.34	141.5628	141.3425	141.5628	0.00
29/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4658	4	4658	4	0.00
29/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4668	4	4668	4	0.00
29/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4648	4	4648	4	0.00
29/09/2015	R213 On 05-November-15			Bond Future	9.05	84.8987	9.0513	84.8987	21,426.00
29/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	2	0	2	0	0.00
29/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	2	0	2	0	0.00
29/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	2	0	2	0	0.00
29/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	10251	10	10251	10	0.00
29/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	10082	10	10082	10	0.00
29/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	10166	10	10166	10	0.00
29/09/2015	R213 On 04-February-16			Bond Future	9.12	86.3156	9.1204	86.3156	450.00
29/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1436	2	1436	2	0.00
29/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1461	2	1461	2	0.00
29/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1412	2	1412	2	0.00
29/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	4123	4	4123	4	0.00
29/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	4074	4	4074	4	0.00
29/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	4173	4	4173	4	0.00
29/09/2015	R213 On 05-May-16			Bond Future	9.17	84.2983	9.1742	84.2983	0.00
29/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2032	2	2032	2	0.00
29/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2058	2	2058	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
29/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2084	2	2084	2	0.00
29/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	5106	5	5106	5	0.00
29/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	5059	5	5059	5	0.00
29/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	5154	5	5154	5	0.00
29/09/2015	R214 On 05-November-15			Bond Future	9.19	75.3620	9.1927	75.3620	11,693.00
29/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	5	0	5	0	0.00
29/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	6	0	6	0	0.00
29/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	6	0	6	0	0.00
29/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	10206	10	10206	10	0.00
29/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	10112	10	10112	10	0.00
29/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	10019	10	10019	10	0.00
29/09/2015	R214 On 04-February-16			Bond Future	9.25	76.6197	9.2537	76.6197	4,620.00
29/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	231	0	231	0	0.00
29/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	238	0	238	0	0.00
29/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	225	0	225	0	0.00
29/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	10694	10	10694	10	0.00
29/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	10782	10	10782	10	0.00
29/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	10869	11	10869	11	0.00
29/09/2015	R214 On 05-May-16			Bond Future	9.30	74.6840	9.3014	74.6840	0.00
29/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	2616	3	2616	3	0.00
29/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	2679	3	2679	3	0.00
29/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	2647	3	2647	3	0.00
29/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4958	5	4958	5	0.00
29/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4912	5	4912	5	0.00
29/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	5006	5	5006	5	0.00
29/09/2015	R248 On 05-November-15			Bond Future	9.23	97.1841	9.2332	97.1841	48,482.00
29/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	13708	13	13708	13	0.00
29/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	13584	13	13584	13	0.00
29/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	13461	13	13461	13	0.00
29/09/2015	R248 On 04-February-16			Bond Future	9.30	98.8060	9.2955	98.8060	3,750.00
29/09/2015	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
29/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	2938	2	2938	2	0.00
29/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	2836	2	2836	2	0.00
29/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	3040	3	3040	3	0.00
29/09/2015	R248 On 05-May-16			Bond Future	9.34	96.1234	9.3445	96.1234	0.00
29/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	3406	3	3406	3	0.00
29/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	3508	3	3508	3	0.00
29/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	3304	3	3304	3	0.00