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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
18/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	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
18/09/2015	2025 On 05-November-15			Bond Future	122.07	122.3794	122.0701	122.3794	544.00
18/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	920	1	920	1	0.00
18/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	930	1	930	1	0.00
18/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	940	1	940	1	0.00
18/09/2015	2025 On 04-February-16			Bond Future	122.90	123.2207	122.9046	123.2207	0.00
18/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	3085	3	3085	3	0.00
18/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	3095	3	3095	3	0.00
18/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	3105	3	3105	3	0.00
18/09/2015	2030 On 05-November-15			Bond Future	8.76	94.8460	8.7639	94.8460	9,973.00
18/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	2062	3	2062	3	0.00
18/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	1982	3	1982	3	0.00
18/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	2141	3	2141	3	0.00
18/09/2015	2030 On 04-February-16			Bond Future	8.82	92.4319	8.8228	92.4319	400.00
18/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	554	2	554	2	0.00
18/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	631	2	631	2	0.00
18/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	478	2	478	2	0.00
18/09/2015	2032 On 05-November-15			Bond Future	8.85	94.4900	8.8536	94.4900	1,579.00
18/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	7431	9	7431	9	0.00
18/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	7523	9	7523	9	0.00

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18/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	7339	9	7339	9	0.00
18/09/2015	2032 On 04-February-16			Bond Future	8.91	96.0765	8.9122	96.0765	0.00
18/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	1831	3	1831	3	0.00
18/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	1748	3	1748	3	0.00
18/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	1664	3	1664	3	0.00
18/09/2015	2032 On 05-May-16			Bond Future	8.96	93.6259	8.9616	93.6259	0.00
18/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	308	0	308	0	0.00
18/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	228	0	228	0	0.00
18/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	387	0	387	0	0.00
18/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	1	0	1	0.00
18/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	1	0	1	0.00
18/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	1	0	1	0.00
18/09/2015	2033 On 05-November-15			Bond Future	102.89	102.8835	102.8853	102.8835	100.00
18/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	485	0	485	0	0.00
18/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	495	0	495	0	0.00
18/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	475	0	475	0	0.00
18/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
18/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
18/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
18/09/2015	2033 On 04-February-16			Bond Future	104.62	104.6192	104.6197	104.6192	0.00
18/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2210	2	2210	2	0.00
18/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2220	2	2220	2	0.00
18/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2230	2	2230	2	0.00
18/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
18/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
18/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
18/09/2015	2033 On 05-May-16			Bond Future	105.50	105.4956	105.4959	105.4956	0.00
18/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3096	3	3096	3	0.00
18/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3086	3	3086	3	0.00
18/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3106	3	3106	3	0.00
18/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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18/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
18/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
18/09/2015	2037 On 05-November-15			Bond Future	8.98	96.5588	8.9771	96.5588	49,825.00
18/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	9560	11	9560	11	0.00
18/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	9666	11	9666	11	0.00
18/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	9455	11	9455	11	0.00
18/09/2015	2037 On 04-February-16			Bond Future	9.03	93.9229	9.0334	93.9229	370.00
18/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	2596	4	2596	4	0.00
18/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	2503	4	2503	4	0.00
18/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	2690	4	2690	4	0.00
18/09/2015	2037 On 05-May-16			Bond Future	9.08	95.5924	9.0822	95.5924	0.00
18/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	733	2	733	2	0.00
18/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	823	2	823	2	0.00
18/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	644	2	644	2	0.00
18/09/2015	2038 On 05-November-15			Bond Future	125.55	125.5447	125.5473	125.5447	7,020.00
18/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8463	8	8463	8	0.00
18/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	8453	8	8453	8	0.00
18/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	8443	8	8443	8	0.00
18/09/2015	2038 On 04-February-16			Bond Future	126.29	126.2864	126.2875	126.2864	0.00
18/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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18/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	4712	5	4712	5	0.00
18/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	4722	5	4722	5	0.00
18/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	4702	5	4702	5	0.00
18/09/2015	2044 On 05-November-15			Bond Future	9.01	98.3989	9.0053	98.3989	17,486.00
18/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	8042	9	8042	9	0.00
18/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	7929	9	7929	9	0.00
18/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	8156	10	8156	10	0.00
18/09/2015	2044 On 04-February-16			Bond Future	9.06	95.6687	9.0582	95.6687	0.00
18/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	476	2	476	2	0.00
18/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	675	2	675	2	0.00
18/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	576	2	576	2	0.00
18/09/2015	2044 On 05-May-16			Bond Future	9.10	97.3693	9.1040	97.3693	0.00
18/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	924	2	924	2	0.00
18/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	1123	3	1123	3	0.00
18/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	1024	2	1024	2	0.00
18/09/2015	2046 On 05-November-15			Bond Future	124.92	124.9144	124.9174	124.9144	6,432.00
18/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8083	8	8083	8	0.00
18/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8073	8	8073	8	0.00
18/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8093	8	8093	8	0.00
18/09/2015	2046 On 04-February-16			Bond Future	127.02	127.0217	127.0231	127.0217	0.00
18/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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18/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	987	1	987	1	0.00
18/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	977	1	977	1	0.00
18/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	967	1	967	1	0.00
18/09/2015	2050 On 05-November-15			Bond Future	132.96	132.9535	132.9567	132.9535	4,911.00
18/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12043	12	12043	12	0.00
18/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12053	12	12053	12	0.00
18/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12033	12	12033	12	0.00
18/09/2015	2050 On 04-February-16			Bond Future	133.66	133.6603	133.6619	133.6603	0.00
18/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4348	4	4348	4	0.00
18/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4338	4	4338	4	0.00
18/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4328	4	4328	4	0.00
18/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	AL37 On 05-November-15			Index Future	465.25	462.2440	465.2470	462.2440	3.00
18/09/2015	AL37 On 04-February-16			Index Future	473.05	470.0050	473.0520	470.0050	0.00
18/09/2015	AL7T On 05-November-15			Index Future	547.88	542.3260	547.8770	542.3260	1.00
18/09/2015	AL7T On 04-February-16			Index Future	557.07	551.4320	557.0670	551.4320	0.00
18/09/2015	ALBI On 05-November-15			Index Future	500.68	495.3380	500.6800	495.3380	454.00
18/09/2015	ALBI On 04-February-16			Index Future	509.08	503.6540	509.0790	503.6540	146.00
18/09/2015	ALBI On 05-May-16			Index Future	518.12	512.5960	518.1160	512.5960	0.00
18/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2015	EL28 On 05-November-15			Bond Future	124.67	124.6698	124.6735	124.6698	0.00
18/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	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
18/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2326	2	2326	2	0.00
18/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2336	2	2336	2	0.00
18/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2316	2	2316	2	0.00
18/09/2015	EL28 On 04-February-16			Bond Future	126.78	126.7732	126.7754	126.7732	0.00
18/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2225	2	2225	2	0.00
18/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2235	2	2235	2	0.00
18/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2215	2	2215	2	0.00
18/09/2015	ES33 On 05-November-15			Bond Future	9.87	80.3979	9.8737	80.3979	6,441.00
18/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6534	8	6534	8	0.00
18/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6613	8	6613	8	0.00
18/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6455	7	6455	7	0.00
18/09/2015	ES33 On 04-February-16			Bond Future	9.96	81.7478	9.9624	81.7478	0.00
18/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	191	0	191	0	0.00
18/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	329	0	329	0	0.00
18/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	260	0	260	0	0.00
18/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	1	0	1	0.00
18/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	1	0	1	0.00
18/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	1	0	1	0.00
18/09/2015	ES33 On 05-May-16			Bond Future	10.04	79.4093	10.0405	79.4093	0.00
18/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	347	1	347	1	0.00
18/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	209	1	209	1	0.00
18/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	278	1	278	1	0.00
18/09/2015	GOVI On 05-November-15			GOVI	497.24	492.2670	497.2380	492.2670	445.00
18/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
18/09/2015	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
18/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
18/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	327620	38	327620	38	0.00
18/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	327720	38	327720	38	0.00
18/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	327520	38	327520	38	0.00
18/09/2015	GOVI On 04-February-16			GOVI	505.58	500.5320	505.5790	500.5320	26.00
18/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
18/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
18/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
18/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	64110	11	64110	11	0.00
18/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	64310	11	64310	11	0.00
18/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	64210	11	64210	11	0.00
18/09/2015	GOVI On 05-May-16			GOVI	514.55	509.4190	514.5530	509.4190	0.00
18/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
18/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
18/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
18/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	34370	9	34370	9	0.00
18/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	34470	9	34470	9	0.00
18/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	34570	9	34570	9	0.00
18/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/09/2015	IGOV On 05-November-15			Index Future	230.90	230.9460	230.9030	230.9460	969.00
18/09/2015	IGOV On 04-February-16			Index Future	234.80	234.8420	234.7960	234.8420	82.00
18/09/2015	IGOV On 05-May-16			Index Future	238.98	239.0290	238.9820	239.0290	0.00
18/09/2015	ILBI On 05-November-15			Index Future	626.10	626.2050	626.1010	626.2050	0.00
18/09/2015	ILBI On 04-February-16			Index Future	636.80	636.9020	636.7950	636.9020	160.00
18/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.84	99.9718	99.8393	99.9718	0.00
18/09/2015	IS02 On 18-December-17			Interest Rate Swap	99.90	100.2049	99.9030	100.2049	0.00
18/09/2015	IS05 On 17-December-20			Interest Rate Swap	99.34	100.0307	99.3388	100.0307	0.00
18/09/2015	IS10 On 17-December-25			Interest Rate Swap	100.67	101.6525	100.6722	101.6525	0.00
18/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	0.00
18/09/2015	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
18/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.62	93.3800	6.6200	93.3800	0.00
18/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
18/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	2,000.00
18/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.81	93.1900	6.8100	93.1900	0.00
18/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
18/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
18/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
18/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
18/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.86	92.1400	7.8600	92.1400	0.00
18/09/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.90	92.1400	7.9000	92.1400	0.00
18/09/2015	R023 On 05-November-15			Bond Future	8.23	97.9999	8.2260	97.9999	14,033.00
18/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	586	0	586	0	0.00
18/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	568	0	568	0	0.00
18/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	551	0	551	0	0.00
18/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	1781	2	1781	2	0.00
18/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	1818	3	1818	3	0.00
18/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	1745	2	1745	2	0.00
18/09/2015	R023 On 04-February-16			Bond Future	8.30	99.6453	8.2966	99.6453	1,050.00
18/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	1003	1	1003	1	0.00
18/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	1041	1	1041	1	0.00
18/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	1022	1	1022	1	0.00
18/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	2604	3	2604	3	0.00
18/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	2570	3	2570	3	0.00
18/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	2536	3	2536	3	0.00
18/09/2015	R023 On 05-May-16			Bond Future	8.35	97.4865	8.3457	97.4865	0.00
18/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	2013	2	2013	2	0.00
18/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1989	2	1989	2	0.00
18/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1965	2	1965	2	0.00
18/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2471	3	2471	3	0.00
18/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	2497	3	2497	3	0.00
18/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2444	3	2444	3	0.00
18/09/2015	R186 On 05-November-15			Bond Future	8.36	118.1125	8.3593	118.1125	32,470.00
18/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	2021	1	2021	1	200.00
18/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	3590	3	3590	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
18/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	1210	1	1210	1	0.00
18/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	1146	1	1146	1	0.00
18/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	210	0	210	0	169.00
18/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	355	0	355	0	674.00
18/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1604	1	1604	1	843.00
18/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	586	0	586	0	200.00
18/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	4195	3	4195	3	0.00
18/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	5153	4	5153	4	0.00
18/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	228	0	228	0	1,200.00
18/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	1243	1	1243	1	0.00
18/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	1276	1	1276	1	0.00
18/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	2250	2	2250	2	650.00
18/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	2496	2	2496	2	0.00
18/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	2251	3	2251	3	1,090.00
18/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	5318	6	5318	6	0.00
18/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	4383	5	4383	5	0.00
18/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1310	2	1310	2	6,308.00
18/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	567	1	567	1	10,200.00
18/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2155	3	2155	3	0.00
18/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	1677	2	1677	2	9,430.00
18/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2063	3	2063	3	0.00
18/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1149	2	1149	2	4,666.00
18/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1006	2	1006	2	4,667.00
18/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2109	3	2109	3	8,650.00
18/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	415	1	415	1	2,283.00
18/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	5170	6	5170	6	0.00
18/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	3466	4	3466	4	0.00
18/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	252	0	252	0	2,600.00
18/09/2015	R186 On 04-February-16			Bond Future	8.42	114.7976	8.4164	114.7976	5,365.00
18/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	4141	3	4141	3	0.00
18/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	486	0	486	0	0.00
18/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	474	0	474	0	0.00
18/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	464	0	464	0	0.00
18/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	7854	9	7854	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
18/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	1605	2	1605	2	6,700.00
18/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	7782	9	7782	9	0.00
18/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	7927	9	7927	9	0.00
18/09/2015	R186 On 05-May-16			Bond Future	8.46	116.8374	8.4615	116.8374	0.00
18/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	3060	2	3060	2	0.00
18/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	3095	3	3095	3	0.00
18/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	3025	2	3025	2	0.00
18/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	1031	1	1031	1	0.00
18/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4026	5	4026	5	0.00
18/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	3943	5	3943	5	0.00
18/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	8136	9	8136	9	0.00
18/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	3984	5	3984	5	0.00
18/09/2015	R186 On 04-August-16			Bond Future	8.51	113.6638	8.5058	113.6638	0.00
18/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3993	3	3993	3	0.00
18/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	4067	3	4067	3	0.00
18/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	4030	3	4030	3	0.00
18/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4110	5	4110	5	0.00
18/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4073	5	4073	5	0.00
18/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4036	5	4036	5	0.00
18/09/2015	R197 On 05-November-15			Bond Future	292.84	292.8389	292.8435	292.8389	927.00
18/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	2156	2	2156	2	0.00
18/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	2166	2	2166	2	0.00
18/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	2146	2	2146	2	0.00
18/09/2015	R197 On 04-February-16			Bond Future	291.42	291.4181	291.4192	291.4181	0.00
18/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5571	6	5571	6	0.00
18/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	5591	6	5591	6	0.00
18/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	5581	6	5581	6	0.00
18/09/2015	R202 On 05-November-15			Bond Future	238.52	238.5138	238.5184	238.5138	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
18/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	7472	7	7472	7	0.00
18/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	7492	7	7492	7	0.00
18/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	7482	7	7482	7	0.00
18/09/2015	R202 On 04-February-16			Bond Future	239.16	239.1587	239.1604	239.1587	0.00
18/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	830	1	830	1	0.00
18/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	840	1	840	1	0.00
18/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	850	1	850	1	0.00
18/09/2015	R203 On 05-November-15			Bond Future	7.21	102.6855	7.2053	102.6855	15,930.00
18/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	1	0	1	0	0.00
18/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2104	2	2104	2	0.00
18/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2122	2	2122	2	0.00
18/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2087	2	2087	2	0.00
18/09/2015	R203 On 04-February-16			Bond Future	7.28	104.4095	7.2795	104.4095	0.00
18/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	289	0	289	0	0.00
18/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	303	0	303	0	0.00
18/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	296	0	296	0	0.00
18/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	348	1	348	1	0.00
18/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	340	1	340	1	0.00
18/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	332	1	332	1	0.00
18/09/2015	R203 On 05-May-16			Bond Future	7.29	102.0944	7.2919	102.0944	0.00
18/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	474	0	474	0	0.00
18/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	461	0	461	0	0.00
18/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	467	0	467	0	0.00
18/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	527	1	527	1	0.00
18/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	514	1	514	1	0.00
18/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	520	1	520	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
18/09/2015	R204 On 05-November-15			Bond Future	7.59	103.6644	7.5885	103.6644	23,871.00
18/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	1	0	1	0	0.00
18/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	3761	4	3761	4	0.00
18/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	3733	4	3733	4	0.00
18/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	3790	4	3790	4	0.00
18/09/2015	R204 On 04-February-16			Bond Future	7.67	101.3683	7.6652	101.3683	0.00
18/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	504	0	504	0	0.00
18/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	494	0	494	0	0.00
18/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	484	0	484	0	0.00
18/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	915	1	915	1	0.00
18/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	930	1	930	1	0.00
18/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	900	1	900	1	0.00
18/09/2015	R204 On 05-May-16			Bond Future	7.71	103.1692	7.7137	103.1692	0.00
18/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	1031	1	1031	1	0.00
18/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	1018	1	1018	1	0.00
18/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	1006	1	1006	1	0.00
18/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	933	1	933	1	0.00
18/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	923	1	923	1	0.00
18/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	945	1	945	1	0.00
18/09/2015	R207 On 05-November-15			Bond Future	7.88	99.4514	7.8812	99.4514	44,623.00
18/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	444	0	444	0	0.00
18/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	472	0	472	0	0.00
18/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	458	0	458	0	0.00
18/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	194	0	194	0	19.00
18/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	147	0	147	0	53.00
18/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	934	1	934	1	0.00
18/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	1722	2	1722	2	0.00
18/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	892	1	892	1	0.00
18/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	1523	2	1523	2	0.00
18/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	913	1	913	1	0.00
18/09/2015	R207 On 04-February-16			Bond Future	7.96	97.4796	7.9592	97.4796	0.00
18/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	221	0	221	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
18/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	384	0	384	0	0.00
18/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	403	0	403	0	0.00
18/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	394	0	394	0	19.00
18/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	1911	2	1911	2	0.00
18/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	1886	2	1886	2	0.00
18/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	1935	2	1935	2	0.00
18/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	2509	3	2509	3	0.00
18/09/2015	R207 On 05-May-16			Bond Future	8.02	99.2117	8.0207	99.2117	0.00
18/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	1089	1	1089	1	0.00
18/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	1061	1	1061	1	0.00
18/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	715	1	715	1	43.00
18/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	1075	1	1075	1	0.00
18/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1604	2	1604	2	0.00
18/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1587	2	1587	2	0.00
18/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2151	3	2151	3	0.00
18/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1621	2	1621	2	0.00
18/09/2015	R207 On 04-August-16			Bond Future	8.08	97.3749	8.0827	97.3749	0.00
18/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1363	1	1363	1	0.00
18/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1392	1	1392	1	0.00
18/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1378	1	1378	1	0.00
18/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1633	2	1633	2	0.00
18/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1618	2	1618	2	0.00
18/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1603	2	1603	2	0.00
18/09/2015	R208 On 05-November-15			Bond Future	8.02	94.5387	8.0220	94.5387	40,314.00
18/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	2084	2	2084	2	0.00
18/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	358	0	358	0	0.00
18/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	370	0	370	0	0.00
18/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	346	0	346	0	0.00
18/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	200	0	200	0	2,200.00
18/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	1498	2	1498	2	0.00
18/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1468	2	1468	2	0.00
18/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	1529	2	1529	2	0.00
18/09/2015	R208 On 04-February-16			Bond Future	8.09	96.1260	8.0927	96.1260	0.00
18/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	656	0	656	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
18/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	642	0	642	0	0.00
18/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	669	0	669	0	0.00
18/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2065	3	2065	3	0.00
18/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2038	3	2038	3	0.00
18/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2011	3	2011	3	0.00
18/09/2015	R208 On 05-May-16			Bond Future	8.15	94.4320	8.1464	94.4320	0.00
18/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1373	1	1373	1	0.00
18/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1390	1	1390	1	0.00
18/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1408	1	1408	1	0.00
18/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	1954	2	1954	2	0.00
18/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	1933	2	1933	2	0.00
18/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	1975	2	1975	2	0.00
18/09/2015	R209 On 05-November-15			Bond Future	8.90	74.8586	8.9048	74.8586	24,850.00
18/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	3233	3	3233	3	0.00
18/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	69	0	69	0	0.00
18/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	550	0	550	0	900.00
18/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	2041	1	2041	1	0.00
18/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	72	0	72	0	0.00
18/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	76	0	76	0	0.00
18/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2776	2	2776	2	0.00
18/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	7385	8	7385	8	0.00
18/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	700	1	700	1	900.00
18/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	3696	5	3696	5	0.00
18/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1329	2	1329	2	500.00
18/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	7468	8	7468	8	0.00
18/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	7302	8	7302	8	0.00
18/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	890	1	890	1	0.00
18/09/2015	R209 On 04-February-16			Bond Future	8.96	76.1153	8.9568	76.1153	400.00
18/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	2053	2	2053	2	0.00
18/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	2116	2	2116	2	0.00
18/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	2084	2	2084	2	0.00
18/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	5256	5	5256	5	0.00
18/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	3605	4	3605	4	0.00
18/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	3696	4	3696	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
18/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1230	2	1230	2	2,200.00
18/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	3650	4	3650	4	0.00
18/09/2015	R209 On 05-May-16			Bond Future	9.00	74.3180	9.0004	74.3180	0.00
18/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3586	3	3586	3	0.00
18/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3623	3	3623	3	0.00
18/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3550	3	3550	3	0.00
18/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	3589	4	3589	4	0.00
18/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	3552	4	3552	4	0.00
18/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	3627	4	3627	4	0.00
18/09/2015	R210 On 05-November-15			Bond Future	178.66	178.6581	178.6611	178.6581	2,298.00
18/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3349	3	3349	3	0.00
18/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3339	3	3339	3	0.00
18/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3329	3	3329	3	0.00
18/09/2015	R210 On 04-February-16			Bond Future	181.67	181.6721	181.6729	181.6721	0.00
18/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3327	3	3327	3	0.00
18/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3337	3	3337	3	0.00
18/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3317	3	3317	3	0.00
18/09/2015	R211 On 05-November-15			Bond Future	135.85	135.8511	135.8506	135.8511	0.00
18/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	861	1	861	1	0.00
18/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	851	1	851	1	0.00
18/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	841	1	841	1	0.00
18/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
18/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
18/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
18/09/2015	R211 On 04-February-16			Bond Future	136.44	136.4448	136.4425	136.4448	1,120.00
18/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	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
18/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2547	3	2547	3	0.00
18/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2567	3	2567	3	0.00
18/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2557	3	2557	3	0.00
18/09/2015	R212 On 05-November-15			Bond Future	141.05	141.0430	141.0450	141.0430	928.00
18/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4955	5	4955	5	0.00
18/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4965	5	4965	5	0.00
18/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4945	5	4945	5	0.00
18/09/2015	R212 On 04-February-16			Bond Future	141.56	141.5586	141.5588	141.5586	0.00
18/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4441	4	4441	4	0.00
18/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4451	4	4451	4	0.00
18/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4431	4	4431	4	0.00
18/09/2015	R213 On 05-November-15			Bond Future	8.79	85.2548	8.7942	85.2548	21,426.00
18/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	33	0	33	0	0.00
18/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	37	0	37	0	0.00
18/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	35	0	35	0	0.00
18/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	8401	10	8401	10	0.00
18/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	8236	9	8236	9	0.00
18/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	8318	9	8318	9	0.00
18/09/2015	R213 On 04-February-16			Bond Future	8.85	86.6861	8.8540	86.6861	450.00
18/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	2345	2	2345	2	0.00
18/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	2378	2	2378	2	0.00
18/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	2311	2	2311	2	0.00
18/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3112	4	3112	4	0.00
18/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3071	4	3071	4	0.00
18/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3153	4	3153	4	0.00
18/09/2015	R213 On 05-May-16			Bond Future	8.90	84.6774	8.8995	84.6774	0.00
18/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2964	2	2964	2	0.00
18/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2997	2	2997	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
18/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	3029	2	3029	2	0.00
18/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4088	5	4088	5	0.00
18/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4048	5	4048	5	0.00
18/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4129	5	4129	5	0.00
18/09/2015	R214 On 05-November-15			Bond Future	8.94	75.8252	8.9402	75.8252	11,693.00
18/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	60	0	60	0	0.00
18/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	67	0	67	0	0.00
18/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	64	0	64	0	0.00
18/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	8292	9	8292	9	0.00
18/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	8201	9	8201	9	0.00
18/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8111	9	8111	9	0.00
18/09/2015	R214 On 04-February-16			Bond Future	8.99	77.0982	8.9932	77.0982	4,620.00
18/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	508	0	508	0	0.00
18/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	519	0	519	0	0.00
18/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	496	0	496	0	0.00
18/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	8967	10	8967	10	0.00
18/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9049	10	9049	10	0.00
18/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9131	10	9131	10	0.00
18/09/2015	R214 On 05-May-16			Bond Future	9.03	75.1727	9.0338	75.1727	0.00
18/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3645	3	3645	3	0.00
18/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3721	3	3721	3	0.00
18/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3683	3	3683	3	0.00
18/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	3948	5	3948	5	0.00
18/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	3907	5	3907	5	0.00
18/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	3989	5	3989	5	0.00
18/09/2015	R248 On 05-November-15			Bond Future	8.99	97.7779	8.9858	97.7779	48,592.00
18/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	11228	13	11228	13	0.00
18/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	11104	13	11104	13	0.00
18/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	10981	12	10981	12	0.00
18/09/2015	R248 On 04-February-16			Bond Future	9.04	99.4195	9.0400	99.4195	3,750.00
18/09/2015	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
18/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	407	2	407	2	0.00
18/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	305	2	305	2	0.00
18/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	509	2	509	2	0.00
18/09/2015	R248 On 05-May-16			Bond Future	9.08	96.7499	9.0818	96.7499	0.00
18/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	828	2	828	2	0.00
18/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	930	2	930	2	0.00
18/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	726	2	726	2	0.00