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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
30/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	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
30/09/2015	2025 On 05-November-15			Bond Future	121.98	121.9043	121.9809	121.9043	612.00
30/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	1009	1	1009	1	0.00
30/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	1019	1	1019	1	0.00
30/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	1029	1	1029	1	0.00
30/09/2015	2025 On 04-February-16			Bond Future	122.80	122.7245	122.8009	122.7245	0.00
30/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	3189	3	3189	3	0.00
30/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	3199	3	3199	3	0.00
30/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	3209	3	3209	3	0.00
30/09/2015	2030 On 05-November-15			Bond Future	8.88	94.1022	8.8821	94.1022	9,973.00
30/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	2965	4	2965	4	0.00
30/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	2886	4	2886	4	0.00
30/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3044	4	3044	4	0.00
30/09/2015	2030 On 04-February-16			Bond Future	8.95	91.6653	8.9463	91.6653	400.00
30/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1483	3	1483	3	0.00
30/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1560	3	1560	3	0.00
30/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1407	2	1407	2	0.00
30/09/2015	2032 On 05-November-15			Bond Future	8.95	93.8159	8.9465	93.8159	2,849.00
30/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8193	9	8193	9	0.00
30/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8285	9	8285	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
30/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8101	9	8101	9	0.00
30/09/2015	2032 On 04-February-16			Bond Future	9.01	95.3808	9.0093	95.3808	0.00
30/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	2616	4	2616	4	0.00
30/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	2532	4	2532	4	0.00
30/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2449	4	2449	4	0.00
30/09/2015	2032 On 05-May-16			Bond Future	9.06	92.9153	9.0622	92.9153	0.00
30/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	575	2	575	2	0.00
30/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	415	2	415	2	0.00
30/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	495	2	495	2	0.00
30/09/2015	2033 On 05-November-15			Bond Future	102.08	102.0124	102.0773	102.0124	100.00
30/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	323	0	323	0	0.00
30/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	333	0	333	0	0.00
30/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	313	0	313	0	0.00
30/09/2015	2033 On 04-February-16			Bond Future	103.79	103.7225	103.7871	103.7225	0.00
30/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	1377	1	1377	1	0.00
30/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	1387	1	1387	1	0.00
30/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	1397	1	1397	1	0.00
30/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
30/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
30/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
30/09/2015	2033 On 05-May-16			Bond Future	104.64	104.5798	104.6441	104.5798	0.00
30/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	2244	2	2244	2	0.00
30/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	2234	2	2234	2	0.00
30/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	2254	2	2254	2	0.00
30/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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30/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
30/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
30/09/2015	2037 On 05-November-15			Bond Future	9.09	95.6378	9.0906	95.6378	49,825.00
30/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10582	12	10582	12	0.00
30/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10688	12	10688	12	0.00
30/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10477	12	10477	12	0.00
30/09/2015	2037 On 04-February-16			Bond Future	9.15	92.9761	9.1514	92.9761	370.00
30/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3645	5	3645	5	0.00
30/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3552	5	3552	5	0.00
30/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3739	5	3739	5	0.00
30/09/2015	2037 On 05-May-16			Bond Future	9.20	94.6262	9.2041	94.6262	0.00
30/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1806	3	1806	3	0.00
30/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1895	3	1895	3	0.00
30/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1716	3	1716	3	0.00
30/09/2015	2038 On 05-November-15			Bond Future	124.80	125.1550	124.7971	125.1550	7,647.00
30/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	9213	9	9213	9	0.00
30/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	9203	9	9203	9	0.00
30/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	9193	9	9193	9	0.00
30/09/2015	2038 On 04-February-16			Bond Future	125.51	125.8769	125.5115	125.8769	0.00
30/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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30/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	5488	5	5488	5	0.00
30/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	5498	5	5498	5	0.00
30/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	5478	5	5478	5	0.00
30/09/2015	2044 On 05-November-15			Bond Future	9.11	97.4387	9.1090	97.4387	17,516.00
30/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	9066	10	9066	10	0.00
30/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	8953	10	8953	10	0.00
30/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9180	11	9180	11	0.00
30/09/2015	2044 On 04-February-16			Bond Future	9.17	94.6818	9.1660	94.6818	0.00
30/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1528	3	1528	3	0.00
30/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	1727	3	1727	3	0.00
30/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	1628	3	1628	3	0.00
30/09/2015	2044 On 05-May-16			Bond Future	9.22	96.3622	9.2153	96.3622	0.00
30/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	1999	3	1999	3	0.00
30/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2198	4	2198	4	0.00
30/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	2098	3	2098	3	0.00
30/09/2015	2046 On 05-November-15			Bond Future	124.64	124.4226	124.6388	124.4226	6,632.00
30/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8361	9	8361	9	0.00
30/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8351	9	8351	9	0.00
30/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8371	9	8371	9	0.00
30/09/2015	2046 On 04-February-16			Bond Future	126.73	126.5083	126.7265	126.5083	0.00
30/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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30/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	1284	2	1284	2	0.00
30/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	1274	1	1274	1	0.00
30/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	1264	1	1264	1	0.00
30/09/2015	2050 On 05-November-15			Bond Future	132.62	132.5345	132.6206	132.5345	5,161.00
30/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12379	12	12379	12	0.00
30/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12389	12	12389	12	0.00
30/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12369	12	12369	12	0.00
30/09/2015	2050 On 04-February-16			Bond Future	133.31	133.2198	133.3061	133.2198	0.00
30/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4704	5	4704	5	0.00
30/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4694	5	4694	5	0.00
30/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4684	5	4684	5	0.00
30/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	AL37 On 05-November-15			Index Future	464.04	461.6480	464.0420	461.6480	3.00
30/09/2015	AL37 On 04-February-16			Index Future	471.78	469.3460	471.7770	469.3460	0.00
30/09/2015	AL7T On 05-November-15			Index Future	544.14	539.1400	544.1390	539.1400	1.00
30/09/2015	AL7T On 04-February-16			Index Future	553.21	548.1300	553.2080	548.1300	0.00
30/09/2015	ALBI On 05-November-15			Index Future	496.96	492.2140	496.9620	492.2140	459.00
30/09/2015	ALBI On 04-February-16			Index Future	505.25	500.4210	505.2450	500.4210	146.00
30/09/2015	ALBI On 05-May-16			Index Future	514.19	509.2870	514.1920	509.2870	0.00
30/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2015	EL28 On 05-November-15			Bond Future	124.55	124.4625	124.5467	124.4625	0.00
30/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	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
30/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2453	3	2453	3	0.00
30/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2463	3	2463	3	0.00
30/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2443	3	2443	3	0.00
30/09/2015	EL28 On 04-February-16			Bond Future	126.63	126.5489	126.6330	126.5489	0.00
30/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2367	2	2367	2	0.00
30/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2377	2	2377	2	0.00
30/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2357	2	2357	2	0.00
30/09/2015	ES33 On 05-November-15			Bond Future	9.98	79.6692	9.9831	79.6692	6,441.00
30/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7300	8	7300	8	0.00
30/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7379	8	7379	8	0.00
30/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7221	8	7221	8	0.00
30/09/2015	ES33 On 04-February-16			Bond Future	10.08	80.9981	10.0767	80.9981	0.00
30/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	527	2	527	2	0.00
30/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	458	1	458	1	0.00
30/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	596	2	596	2	0.00
30/09/2015	ES33 On 05-May-16			Bond Future	10.16	78.6441	10.1590	78.6441	0.00
30/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1152	2	1152	2	0.00
30/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1014	2	1014	2	0.00
30/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1083	2	1083	2	0.00
30/09/2015	GOVI On 05-November-15			GOVI	493.85	489.5090	493.8530	489.5090	449.00
30/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
30/09/2015	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
30/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
30/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	361470	40	361470	40	0.00
30/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	361570	41	361570	41	0.00
30/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	361370	40	361370	40	0.00
30/09/2015	GOVI On 04-February-16			GOVI	502.08	497.6710	502.0840	497.6710	26.00
30/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
30/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
30/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
30/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	99060	14	99060	14	0.00
30/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	99260	14	99260	14	0.00
30/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	99160	14	99160	14	0.00
30/09/2015	GOVI On 05-May-16			GOVI	510.98	506.4890	510.9750	506.4890	0.00
30/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
30/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
30/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
30/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	70150	12	70150	12	0.00
30/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	70250	12	70250	12	0.00
30/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	70350	12	70350	12	0.00
30/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/09/2015	IGOV On 05-November-15			Index Future	230.47	230.5240	230.4730	230.5240	969.00
30/09/2015	IGOV On 04-February-16			Index Future	234.33	234.3870	234.3340	234.3870	82.00
30/09/2015	IGOV On 05-May-16			Index Future	238.50	238.5580	238.5020	238.5580	0.00
30/09/2015	ILBI On 05-November-15			Index Future	625.44	625.2010	625.4360	625.2010	0.00
30/09/2015	ILBI On 04-February-16			Index Future	636.10	635.8630	636.1010	635.8630	163.00
30/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.98	99.9826	99.9811	99.9826	0.00
30/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.29	100.2889	100.2863	100.2889	0.00
30/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.36	100.3665	100.3624	100.3665	0.00
30/09/2015	IS10 On 17-December-25			Interest Rate Swap	102.37	102.3744	102.3695	102.3744	0.00
30/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00
30/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.42	93.5800	6.4200	93.5800	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
30/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	0.00
30/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
30/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	2,000.00
30/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.83	93.1700	6.8300	93.1700	0.00
30/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
30/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
30/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
30/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
30/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.92	92.0800	7.9200	92.0800	0.00
30/09/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
30/09/2015	R023 On 05-November-15			Bond Future	8.32	97.6465	8.3229	97.6465	14,033.00
30/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	310	0	310	0	0.00
30/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	298	0	298	0	0.00
30/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	286	0	286	0	0.00
30/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2025	3	2025	3	0.00
30/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2067	3	2067	3	0.00
30/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	1983	3	1983	3	0.00
30/09/2015	R023 On 04-February-16			Bond Future	8.40	99.2753	8.4002	99.2753	1,050.00
30/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	767	1	767	1	0.00
30/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	800	1	800	1	0.00
30/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	784	1	784	1	0.00
30/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	2901	3	2901	3	0.00
30/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	2864	3	2864	3	0.00
30/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	2828	3	2828	3	0.00
30/09/2015	R023 On 05-May-16			Bond Future	8.46	97.1073	8.4550	97.1073	0.00
30/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1727	1	1727	1	0.00
30/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1705	1	1705	1	0.00
30/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1684	1	1684	1	0.00
30/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2734	3	2734	3	0.00
30/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	2763	3	2763	3	0.00
30/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2705	3	2705	3	0.00
30/09/2015	R186 On 05-November-15			Bond Future	8.47	117.3072	8.4727	117.3072	32,914.00
30/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	643	0	643	0	0.00
30/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1283	1	1283	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
30/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2696	2	2696	2	0.00
30/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	597	0	597	0	0.00
30/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	56	0	56	0	169.00
30/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	117	0	117	0	674.00
30/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	942	1	942	1	843.00
30/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	236	0	236	0	200.00
30/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3277	2	3277	2	0.00
30/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4222	3	4222	3	0.00
30/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	63	0	63	0	1,200.00
30/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	667	0	667	0	0.00
30/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	692	0	692	0	0.00
30/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1479	1	1479	1	650.00
30/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1692	1	1692	1	0.00
30/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	2591	4	2591	4	1,090.00
30/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5034	6	5034	6	0.00
30/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6053	7	6053	7	0.00
30/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1461	2	1461	2	6,308.00
30/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	561	1	561	1	10,200.00
30/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2478	3	2478	3	0.00
30/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	1904	3	1904	3	9,430.00
30/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2367	3	2367	3	0.00
30/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1267	2	1267	2	4,666.00
30/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1091	2	1091	2	4,667.00
30/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	386	1	386	1	2,283.00
30/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2422	3	2422	3	8,650.00
30/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	5893	7	5893	7	0.00
30/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	4005	5	4005	5	0.00
30/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	209	0	209	0	2,600.00
30/09/2015	R186 On 04-February-16			Bond Future	8.54	113.9662	8.5358	113.9662	5,365.00
30/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3423	3	3423	3	0.00
30/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	299	0	299	0	0.00
30/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	291	0	291	0	0.00
30/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	284	0	284	0	0.00
30/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8587	10	8587	10	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
30/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	1804	2	1804	2	6,700.00
30/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8511	10	8511	10	0.00
30/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	8664	10	8664	10	0.00
30/09/2015	R186 On 05-May-16			Bond Future	8.59	115.9880	8.5862	115.9880	0.00
30/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2475	2	2475	2	0.00
30/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2507	2	2507	2	0.00
30/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2444	2	2444	2	0.00
30/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	748	1	748	1	0.00
30/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4382	5	4382	5	0.00
30/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4292	5	4292	5	0.00
30/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	8791	10	8791	10	0.00
30/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4337	5	4337	5	0.00
30/09/2015	R186 On 04-August-16			Bond Future	8.64	112.7920	8.6362	112.7920	0.00
30/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3405	3	3405	3	0.00
30/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3473	3	3473	3	0.00
30/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3439	3	3439	3	0.00
30/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4483	5	4483	5	0.00
30/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4443	5	4443	5	0.00
30/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4403	5	4403	5	0.00
30/09/2015	R197 On 05-November-15			Bond Future	293.32	293.1389	293.3223	293.1389	927.00
30/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	1678	2	1678	2	0.00
30/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	1688	2	1688	2	0.00
30/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	1668	2	1668	2	0.00
30/09/2015	R197 On 04-February-16			Bond Future	291.87	291.6919	291.8749	291.6919	0.00
30/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5115	5	5115	5	0.00
30/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	5135	5	5135	5	0.00
30/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	5125	5	5125	5	0.00
30/09/2015	R202 On 05-November-15			Bond Future	238.09	237.9405	238.0919	237.9405	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
30/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	7898	8	7898	8	0.00
30/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	7918	8	7918	8	0.00
30/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	7908	8	7908	8	0.00
30/09/2015	R202 On 04-February-16			Bond Future	238.70	238.5505	238.7015	238.5505	0.00
30/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	1288	1	1288	1	0.00
30/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	1298	1	1298	1	0.00
30/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	1308	1	1308	1	0.00
30/09/2015	R203 On 05-November-15			Bond Future	7.27	102.6525	7.2727	102.6525	15,930.00
30/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2220	2	2220	2	0.00
30/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2237	2	2237	2	0.00
30/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2202	2	2202	2	0.00
30/09/2015	R203 On 04-February-16			Bond Future	7.37	104.3648	7.3657	104.3648	0.00
30/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	209	0	209	0	0.00
30/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	221	0	221	0	0.00
30/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	215	0	215	0	0.00
30/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	397	1	397	1	0.00
30/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	388	1	388	1	0.00
30/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	379	1	379	1	0.00
30/09/2015	R203 On 05-May-16			Bond Future	7.40	102.0460	7.3985	102.0460	0.00
30/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	382	0	382	0	0.00
30/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	370	0	370	0	0.00
30/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	376	0	376	0	0.00
30/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	572	1	572	1	0.00
30/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	558	1	558	1	0.00
30/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	565	1	565	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
30/09/2015	R204 On 05-November-15			Bond Future	7.66	103.6107	7.6597	103.6107	24,021.00
30/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	3956	4	3956	4	0.00
30/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	3927	4	3927	4	0.00
30/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	3985	4	3985	4	0.00
30/09/2015	R204 On 04-February-16			Bond Future	7.75	101.3025	7.7477	101.3025	0.00
30/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	375	0	375	0	0.00
30/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	366	0	366	0	0.00
30/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	356	0	356	0	0.00
30/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	996	1	996	1	0.00
30/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1013	1	1013	1	0.00
30/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	980	1	980	1	0.00
30/09/2015	R204 On 05-May-16			Bond Future	7.81	103.0994	7.8070	103.0994	0.00
30/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	857	1	857	1	0.00
30/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	845	1	845	1	0.00
30/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	834	1	834	1	0.00
30/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	978	1	978	1	0.00
30/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	966	1	966	1	0.00
30/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	990	1	990	1	0.00
30/09/2015	R207 On 05-November-15			Bond Future	7.95	99.3465	7.9522	99.3465	43,931.00
30/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	275	0	275	0	0.00
30/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	297	0	297	0	0.00
30/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	286	0	286	0	0.00
30/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	95	0	95	0	19.00
30/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	66	0	66	0	53.00
30/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1010	1	1010	1	0.00
30/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	1886	2	1886	2	0.00
30/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	962	1	962	1	0.00
30/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	1669	2	1669	2	0.00
30/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	986	1	986	1	0.00
30/09/2015	R207 On 04-February-16			Bond Future	8.04	97.3622	8.0387	97.3622	0.00
30/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	141	0	141	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
30/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	268	0	268	0	0.00
30/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	282	0	282	0	0.00
30/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	275	0	275	0	19.00
30/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2052	2	2052	2	0.00
30/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2026	2	2026	2	0.00
30/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2078	3	2078	3	0.00
30/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	2688	3	2688	3	0.00
30/09/2015	R207 On 05-May-16			Bond Future	8.11	99.0895	8.1078	99.0895	0.00
30/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	912	1	912	1	0.00
30/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	886	1	886	1	0.00
30/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	575	0	575	0	43.00
30/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	899	1	899	1	0.00
30/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1697	2	1697	2	0.00
30/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1679	2	1679	2	0.00
30/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2279	3	2279	3	0.00
30/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1715	2	1715	2	0.00
30/09/2015	R207 On 04-August-16			Bond Future	8.18	97.2445	8.1789	97.2445	0.00
30/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1164	1	1164	1	0.00
30/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1190	1	1190	1	0.00
30/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1177	1	1177	1	0.00
30/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1712	2	1712	2	0.00
30/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1696	2	1696	2	0.00
30/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1680	2	1680	2	0.00
30/09/2015	R208 On 05-November-15			Bond Future	8.10	94.3037	8.1037	94.3037	40,314.00
30/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1732	1	1732	1	0.00
30/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	192	0	192	0	0.00
30/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	200	0	200	0	0.00
30/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	184	0	184	0	0.00
30/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	188	0	188	0	2,200.00
30/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	1672	2	1672	2	0.00
30/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1638	2	1638	2	0.00
30/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	1706	2	1706	2	0.00
30/09/2015	R208 On 04-February-16			Bond Future	8.18	95.8767	8.1818	95.8767	0.00
30/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	496	0	496	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
30/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	484	0	484	0	0.00
30/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	507	0	507	0	0.00
30/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2263	3	2263	3	0.00
30/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2233	3	2233	3	0.00
30/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2204	3	2204	3	0.00
30/09/2015	R208 On 05-May-16			Bond Future	8.24	94.1757	8.2420	94.1757	0.00
30/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1160	1	1160	1	0.00
30/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1176	1	1176	1	0.00
30/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1192	1	1192	1	0.00
30/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2105	2	2105	2	0.00
30/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2083	2	2083	2	0.00
30/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2128	3	2128	3	0.00
30/09/2015	R209 On 05-November-15			Bond Future	9.02	74.0552	9.0188	74.0552	24,850.00
30/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2377	2	2377	2	0.00
30/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	12	0	12	0	0.00
30/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	219	0	219	0	900.00
30/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1313	1	1313	1	0.00
30/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	13	0	13	0	0.00
30/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	14	0	14	0	0.00
30/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	1956	1	1956	1	0.00
30/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8177	9	8177	9	0.00
30/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	695	1	695	1	900.00
30/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4216	5	4216	5	0.00
30/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1452	2	1452	2	500.00
30/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8263	9	8263	9	0.00
30/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	8091	9	8091	9	0.00
30/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	921	1	921	1	0.00
30/09/2015	R209 On 04-February-16			Bond Future	9.07	75.2905	9.0750	75.2905	400.00
30/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1555	1	1555	1	0.00
30/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1609	1	1609	1	0.00
30/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1582	1	1582	1	0.00
30/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4476	4	4476	4	0.00
30/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	3971	5	3971	5	0.00
30/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4071	5	4071	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
30/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1323	2	1323	2	2,200.00
30/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4021	5	4021	5	0.00
30/09/2015	R209 On 05-May-16			Bond Future	9.12	73.4765	9.1223	73.4765	0.00
30/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	2986	3	2986	3	0.00
30/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3019	3	3019	3	0.00
30/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	2952	3	2952	3	0.00
30/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	3881	5	3881	5	0.00
30/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	3840	4	3840	4	0.00
30/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	3921	5	3921	5	0.00
30/09/2015	R210 On 05-November-15			Bond Future	178.45	178.3385	178.4510	178.3385	2,929.00
30/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3559	4	3559	4	0.00
30/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3549	4	3549	4	0.00
30/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3539	4	3539	4	0.00
30/09/2015	R210 On 04-February-16			Bond Future	181.44	181.3280	181.4401	181.3280	0.00
30/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3560	4	3560	4	0.00
30/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3570	4	3570	4	0.00
30/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3550	4	3550	4	0.00
30/09/2015	R211 On 05-November-15			Bond Future	135.86	135.7829	135.8603	135.7829	0.00
30/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	870	1	870	1	0.00
30/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	860	1	860	1	0.00
30/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	850	1	850	1	0.00
30/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
30/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
30/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
30/09/2015	R211 On 04-February-16			Bond Future	136.44	136.3609	136.4380	136.3609	1,120.00
30/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	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
30/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2552	3	2552	3	0.00
30/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2572	3	2572	3	0.00
30/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2562	3	2562	3	0.00
30/09/2015	R212 On 05-November-15			Bond Future	140.93	140.8453	140.9333	140.8453	928.00
30/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	5067	5	5067	5	0.00
30/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	5077	5	5077	5	0.00
30/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	5057	5	5057	5	0.00
30/09/2015	R212 On 04-February-16			Bond Future	141.43	141.3425	141.4302	141.3425	0.00
30/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4570	5	4570	5	0.00
30/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4580	5	4580	5	0.00
30/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4560	5	4560	5	0.00
30/09/2015	R213 On 05-November-15			Bond Future	8.91	84.5385	8.9123	84.5385	21,426.00
30/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	4	0	4	0	0.00
30/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	5	0	5	0	0.00
30/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	5	0	5	0	0.00
30/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9243	10	9243	10	0.00
30/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9075	10	9075	10	0.00
30/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9159	10	9159	10	0.00
30/09/2015	R213 On 04-February-16			Bond Future	8.98	85.9487	8.9771	85.9487	450.00
30/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1788	1	1788	1	0.00
30/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1817	1	1817	1	0.00
30/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1759	1	1759	1	0.00
30/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3450	4	3450	4	0.00
30/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3405	4	3405	4	0.00
30/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3495	4	3495	4	0.00
30/09/2015	R213 On 05-May-16			Bond Future	9.03	83.9244	9.0268	83.9244	0.00
30/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2386	2	2386	2	0.00
30/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2415	2	2415	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
30/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2445	2	2445	2	0.00
30/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4421	5	4421	5	0.00
30/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4377	5	4377	5	0.00
30/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4466	5	4466	5	0.00
30/09/2015	R214 On 05-November-15			Bond Future	9.06	74.9795	9.0591	74.9795	11,693.00
30/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	9	0	9	0	0.00
30/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	11	0	11	0	0.00
30/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	10	0	10	0	0.00
30/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9179	10	9179	10	0.00
30/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	9086	10	9086	10	0.00
30/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8992	10	8992	10	0.00
30/09/2015	R214 On 04-February-16			Bond Future	9.12	76.2301	9.1165	76.2301	4,620.00
30/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	304	0	304	0	0.00
30/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	312	0	312	0	0.00
30/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	297	0	297	0	0.00
30/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9722	11	9722	11	0.00
30/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9807	11	9807	11	0.00
30/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9893	11	9893	11	0.00
30/09/2015	R214 On 05-May-16			Bond Future	9.16	74.2871	9.1607	74.2871	0.00
30/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	2995	3	2995	3	0.00
30/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3064	3	3064	3	0.00
30/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3030	3	3030	3	0.00
30/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4277	5	4277	5	0.00
30/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4233	5	4233	5	0.00
30/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4321	5	4321	5	0.00
30/09/2015	R248 On 05-November-15			Bond Future	9.10	96.7428	9.1046	96.7428	48,482.00
30/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12433	14	12433	14	0.00
30/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12309	14	12309	14	0.00
30/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	12186	13	12186	13	0.00
30/09/2015	R248 On 04-February-16			Bond Future	9.16	98.3565	9.1633	98.3565	3,750.00
30/09/2015	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
30/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1643	3	1643	3	0.00
30/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1541	3	1541	3	0.00
30/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	1745	3	1745	3	0.00
30/09/2015	R248 On 05-May-16			Bond Future	9.21	95.6654	9.2088	95.6654	0.00
30/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	2090	3	2090	3	0.00
30/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	2192	4	2192	4	0.00
30/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	1988	3	1988	3	0.00