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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/09/2015 TO: 28/09/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	0857 On 31-March-21			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
28/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	2025 On 05-November-15			Bond Future	122.29	122.2905	122.2922	122.2905	544.00
28/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	698	1	1	1	0.00
28/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	708	1	1	1	0.00
28/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	718	1	1	1	0.00
28/09/2015	2025 On 04-February-16			Bond Future	123.12	123.1211	123.1198	123.1211	0.00
28/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2870	3	3	3	0.00
28/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2880	3	3	3	0.00
28/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2890	3	3	3	0.00
28/09/2015	2030 On 05-November-15			Bond Future	8.97	94.9294	94.4761	94.9294	9,973.00
28/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	3639	3	4	3	0.00
28/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	3559	3	4	3	0.00
28/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3718	3	4	3	0.00
28/09/2015	2030 On 04-February-16			Bond Future	9.04	92.5093	92.0463	92.5093	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	2166	2	2	2	0.00
28/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	2242	2	2	2	0.00
28/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	2090	2	2	2	0.00
28/09/2015	2032 On 05-November-15			Bond Future	9.05	94.6607	94.1755	94.6607	1,579.00
28/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8996	9	9	9	0.00
28/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	9088	9	9	9	0.00
28/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8904	8	9	8	0.00
28/09/2015	2032 On 04-February-16			Bond Future	9.11	96.2426	95.7473	96.2426	0.00
28/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	3430	3	3	3	0.00
28/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	3347	3	3	3	0.00
28/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	3263	3	3	3	0.00
28/09/2015	2032 On 05-May-16			Bond Future	9.17	93.7930	93.2887	93.7930	0.00
28/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	1401	1	1	1	0.00
28/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	1242	1	1	1	0.00
28/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	1321	1	1	1	0.00
28/09/2015	2033 On 05-November-15			Bond Future	102.60	102.5939	102.5956	102.5939	100.00
28/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	196	0	0	0	0.00
28/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	206	0	0	0	0.00
28/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	186	0	0	0	0.00
28/09/2015	2033 On 05-November-15	102.40	Put	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
28/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
28/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
28/09/2015	2033 On 04-February-16			Bond Future	104.32	104.3169	104.3161	104.3169	0.00
28/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	1906	2	2	2	0.00
28/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	1916	2	2	2	0.00
28/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	1926	2	2	2	0.00
28/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
28/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
28/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
28/09/2015	2033 On 05-May-16			Bond Future	105.19	105.1855	105.1850	105.1855	0.00
28/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	2785	3	3	3	0.00
28/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	2775	3	3	3	0.00
28/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	2795	3	3	3	0.00
28/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
28/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
28/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
28/09/2015	2037 On 05-November-15			Bond Future	9.18	96.5186	96.0317	96.5186	49,825.00
28/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	11371	11	11	11	0.00
28/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	11476	11	11	11	0.00
28/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	11266	11	11	11	0.00
28/09/2015	2037 On 04-February-16			Bond Future	9.24	93.8745	93.3773	93.8745	370.00
28/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	4445	4	4	4	0.00
28/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	4352	4	4	4	0.00
28/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	4539	4	5	4	0.00
28/09/2015	2037 On 05-May-16			Bond Future	9.30	95.5411	95.0350	95.5411	0.00
28/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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28/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	2617	2	3	2	0.00
28/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	2707	2	3	2	0.00
28/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	2528	2	3	2	0.00
28/09/2015	2038 On 05-November-15			Bond Future	126.01	126.0080	126.0104	126.0080	7,020.00
28/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8000	8	8	8	0.00
28/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	7990	8	8	8	0.00
28/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	7980	8	8	8	0.00
28/09/2015	2038 On 04-February-16			Bond Future	126.75	126.7480	126.7473	126.7480	0.00
28/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	4253	4	4	4	0.00
28/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	4263	4	4	4	0.00
28/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	4243	4	4	4	0.00
28/09/2015	2044 On 05-November-15			Bond Future	9.20	98.4011	97.8688	98.4011	17,486.00
28/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	9976	9	10	9	0.00
28/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	9863	9	10	9	0.00
28/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	10090	10	10	10	0.00
28/09/2015	2044 On 04-February-16			Bond Future	9.26	95.6633	95.1200	95.6633	0.00
28/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	2451	2	2	2	0.00
28/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	2650	2	3	2	0.00
28/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	2551	2	3	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
28/09/2015	2044 On 05-May-16			Bond Future	9.31	97.3618	96.8087	97.3618	0.00
28/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	2936	2	3	2	0.00
28/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	3135	3	3	3	0.00
28/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	3035	2	3	2	0.00
28/09/2015	2046 On 05-November-15			Bond Future	125.49	124.9368	125.4858	124.9368	6,432.00
28/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	7514	8	8	8	0.00
28/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	7504	8	8	8	0.00
28/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	7524	8	8	8	0.00
28/09/2015	2046 On 04-February-16			Bond Future	127.59	127.0350	127.5902	127.0350	0.00
28/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	420	1	0	1	0.00
28/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	410	1	0	1	0.00
28/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	400	1	0	1	0.00
28/09/2015	2050 On 05-November-15			Bond Future	133.30	133.6159	133.2995	133.6159	4,911.00
28/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	11700	11	12	11	0.00
28/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	11710	11	12	11	0.00
28/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	11690	11	12	11	0.00
28/09/2015	2050 On 04-February-16			Bond Future	134.00	134.3236	133.9989	134.3236	0.00
28/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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28/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4011	4	4	4	0.00
28/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4001	4	4	4	0.00
28/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	3991	4	4	4	0.00
28/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	AL37 On 05-November-15			Index Future	462.40	463.3050	462.4010	463.3050	3.00
28/09/2015	AL37 On 04-February-16			Index Future	470.12	471.0470	470.1150	471.0470	0.00
28/09/2015	AL7T On 05-November-15			Index Future	540.79	542.7350	540.7890	542.7350	1.00
28/09/2015	AL7T On 04-February-16			Index Future	549.81	551.8050	549.8110	551.8050	0.00
28/09/2015	ALBI On 05-November-15			Index Future	493.83	495.7360	493.8320	495.7360	453.00
28/09/2015	ALBI On 04-February-16			Index Future	502.07	504.0210	502.0700	504.0210	146.00
28/09/2015	ALBI On 05-May-16			Index Future	510.97	512.9580	510.9680	512.9580	0.00
28/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C044 On 31-January-44			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
28/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C303 On 14-August-15			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
28/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2015	EL28 On 05-November-15			Bond Future	124.97	124.9687	124.9720	124.9687	0.00
28/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2028	2	2	2	0.00
28/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2038	2	2	2	0.00
28/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2018	2	2	2	0.00
28/09/2015	EL28 On 04-February-16			Bond Future	127.07	127.0675	127.0680	127.0675	0.00
28/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	1932	2	2	2	0.00
28/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	1942	2	2	2	0.00
28/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	1922	2	2	2	0.00
28/09/2015	ES33 On 05-November-15			Bond Future	10.07	80.3858	80.0086	80.3858	6,441.00
28/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7925	8	8	8	0.00
28/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	8004	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7846	7	8	7	0.00
28/09/2015	ES33 On 04-February-16			Bond Future	10.17	81.7293	81.3440	81.7293	0.00
28/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1161	1	1	1	0.00
28/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1092	1	1	1	0.00
28/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1230	1	1	1	0.00
28/09/2015	ES33 On 05-May-16			Bond Future	10.25	79.3887	78.9965	79.3887	0.00
28/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1794	1	2	1	0.00
28/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1657	1	2	1	0.00
28/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1726	1	2	1	0.00
28/09/2015	GOVI On 05-November-15			GOVI	491.00	492.7430	490.9950	492.7430	451.00
28/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
28/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
28/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
28/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	390050	37	39	37	0.00
28/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	390150	37	39	37	0.00
28/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	389950	37	39	37	0.00
28/09/2015	GOVI On 04-February-16			GOVI	499.19	500.9770	499.1860	500.9770	26.00
28/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
28/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
28/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
28/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	128040	11	13	11	0.00
28/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	128240	11	13	11	0.00
28/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	128140	11	13	11	0.00
28/09/2015	GOVI On 05-May-16			GOVI	508.03	509.8610	508.0330	509.8610	0.00
28/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
28/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
28/09/2015	GOVI On 05-May-16	518.00	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
28/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	99570	8	10	8	0.00
28/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	99670	8	10	8	0.00
28/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	99770	8	10	8	0.00
28/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/09/2015	IGOV On 05-November-15			Index Future	231.47	231.4500	231.4670	231.4500	969.00
28/09/2015	IGOV On 04-February-16			Index Future	235.35	235.3370	235.3470	235.3370	82.00
28/09/2015	IGOV On 05-May-16			Index Future	239.54	239.5280	239.5370	239.5280	0.00
28/09/2015	ILBI On 05-November-15			Index Future	627.57	627.5750	627.5690	627.5750	0.00
28/09/2015	ILBI On 04-February-16			Index Future	638.27	638.2840	638.2730	638.2840	163.00
28/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.99	99.9539	99.9870	99.9539	0.00
28/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.30	100.1663	100.2992	100.1663	0.00
28/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.30	99.8396	100.2955	99.8396	0.00
28/09/2015	IS10 On 17-December-25			Interest Rate Swap	102.24	101.5449	102.2376	101.5449	0.00
28/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.38	93.6200	93.6200	93.6200	0.00
28/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	0.00
28/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	0.00
28/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
28/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	2,000.00
28/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
28/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	0.00
28/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.19	92.8100	92.8100	92.8100	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
28/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
28/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
28/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.3000	92.3000	92.3000	0.00
28/09/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.83	92.1700	92.1700	92.1700	0.00
28/09/2015	R023 On 05-November-15			Bond Future	8.42	98.1730	97.8823	98.1730	14,033.00
28/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	224	0	0	0	0.00
28/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	215	0	0	0	0.00
28/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	205	0	0	0	0.00
28/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2471	2	2	2	0.00
28/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2516	2	3	2	0.00
28/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2427	2	2	2	0.00
28/09/2015	R023 On 04-February-16			Bond Future	8.51	99.8136	99.5158	99.8136	1,050.00
28/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	601	1	1	1	0.00
28/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	628	1	1	1	0.00
28/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	614	1	1	1	0.00
28/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3271	3	3	3	0.00
28/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3232	3	3	3	0.00
28/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	3193	3	3	3	0.00
28/09/2015	R023 On 05-May-16			Bond Future	8.56	97.6558	97.3526	97.6558	0.00
28/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1459	2	1	2	0.00
28/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1439	2	1	2	0.00
28/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1419	2	1	2	0.00
28/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	3011	3	3	3	0.00
28/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	3042	3	3	3	0.00
28/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2981	3	3	3	0.00
28/09/2015	R186 On 05-November-15			Bond Future	8.57	118.1598	117.6928	118.1598	32,884.00
28/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	494	1	0	1	0.00
28/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1012	1	1	1	200.00
28/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2234	3	2	3	0.00
28/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	458	1	0	1	0.00
28/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	42	0	0	0	169.00
28/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	87	0	0	0	674.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	733	1	1	1	843.00
28/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	178	0	0	0	200.00
28/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	2756	3	3	3	0.00
28/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	3622	4	4	4	0.00
28/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	514	1	1	1	0.00
28/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	47	0	0	0	1,200.00
28/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	533	1	1	1	0.00
28/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1175	1	1	1	650.00
28/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1356	2	1	2	0.00
28/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3226	3	3	3	1,090.00
28/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5778	5	6	5	0.00
28/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6812	6	7	6	0.00
28/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1963	2	2	2	6,308.00
28/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	873	1	1	1	10,200.00
28/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	3103	3	3	3	0.00
28/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2470	2	2	2	9,430.00
28/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2982	3	3	3	0.00
28/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1736	2	2	2	4,666.00
28/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1529	1	2	1	4,667.00
28/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	639	1	1	1	2,283.00
28/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	3042	3	3	3	8,650.00
28/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6651	6	7	6	0.00
28/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	4720	4	5	4	0.00
28/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	384	0	0	0	2,600.00
28/09/2015	R186 On 04-February-16			Bond Future	8.64	114.8366	114.3592	114.8366	5,365.00
28/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3033	3	3	3	0.00
28/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	234	0	0	0	0.00
28/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	227	0	0	0	0.00
28/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	221	0	0	0	0.00
28/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	9307	9	9	9	0.00
28/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2198	2	2	2	6,700.00
28/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	9230	9	9	9	0.00
28/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	9385	9	9	9	0.00
28/09/2015	R186 On 05-May-16			Bond Future	8.69	116.8747	116.3887	116.8747	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
28/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2208	2	2	2	0.00
28/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2237	2	2	2	0.00
28/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2179	2	2	2	0.00
28/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	639	1	1	1	0.00
28/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4913	5	5	5	0.00
28/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4818	5	5	5	0.00
28/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9477	9	9	9	0.00
28/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4865	5	5	5	0.00
28/09/2015	R186 On 04-August-16			Bond Future	8.75	113.6944	113.1991	113.6944	0.00
28/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3081	3	3	3	0.00
28/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3146	3	3	3	0.00
28/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3112	3	3	3	0.00
28/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4968	5	5	5	0.00
28/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4925	5	5	5	0.00
28/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4885	5	5	5	0.00
28/09/2015	R197 On 05-November-15			Bond Future	293.67	293.6684	293.6723	293.6684	927.00
28/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	1328	1	1	1	0.00
28/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	1338	1	1	1	0.00
28/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	1318	1	1	1	0.00
28/09/2015	R197 On 04-February-16			Bond Future	292.24	292.2395	292.2362	292.2395	0.00
28/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	4754	5	5	5	0.00
28/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	4774	5	5	5	0.00
28/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	4764	5	5	5	0.00
28/09/2015	R202 On 05-November-15			Bond Future	239.22	239.2158	239.2198	239.2158	53,286.00
28/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R202 On 05-November-15	246.01	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
28/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	6770	7	7	7	0.00
28/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	6790	7	7	7	0.00
28/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	6780	7	7	7	0.00
28/09/2015	R202 On 04-February-16			Bond Future	239.85	239.8546	239.8529	239.8546	0.00
28/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	137	0	0	0	0.00
28/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	147	0	0	0	0.00
28/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	157	0	0	0	0.00
28/09/2015	R203 On 05-November-15			Bond Future	7.38	102.8309	102.7322	102.8309	15,930.00
28/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2401	2	2	2	0.00
28/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2419	2	2	2	0.00
28/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2384	2	2	2	0.00
28/09/2015	R203 On 04-February-16			Bond Future	7.49	104.5493	104.4467	104.5493	0.00
28/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	148	0	0	0	0.00
28/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	158	0	0	0	0.00
28/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	153	0	0	0	0.00
28/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	519	0	1	0	0.00
28/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	509	0	1	0	0.00
28/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	499	0	0	0	0.00
28/09/2015	R203 On 05-May-16			Bond Future	7.54	102.2345	102.1300	102.2345	0.00
28/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	314	0	0	0	0.00
28/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	304	0	0	0	0.00
28/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	309	0	0	0	0.00
28/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	689	1	1	1	0.00
28/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	674	1	1	1	0.00
28/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	682	1	1	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
28/09/2015	R204 On 05-November-15			Bond Future	7.76	103.9030	103.7493	103.9030	24,021.00
28/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4224	4	4	4	0.00
28/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4195	4	4	4	0.00
28/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4253	4	4	4	0.00
28/09/2015	R204 On 04-February-16			Bond Future	7.85	101.6029	101.4444	101.6029	0.00
28/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	306	0	0	0	0.00
28/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	299	0	0	0	0.00
28/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	291	0	0	0	0.00
28/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1200	1	1	1	0.00
28/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1218	1	1	1	0.00
28/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1182	1	1	1	0.00
28/09/2015	R204 On 05-May-16			Bond Future	7.92	103.4058	103.2444	103.4058	0.00
28/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	767	1	1	1	0.00
28/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	756	1	1	1	0.00
28/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	746	1	1	1	0.00
28/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1162	1	1	1	0.00
28/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1149	1	1	1	0.00
28/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1175	1	1	1	0.00
28/09/2015	R207 On 05-November-15			Bond Future	8.05	99.6932	99.5017	99.6932	43,931.00
28/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	189	0	0	0	0.00
28/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	206	0	0	0	0.00
28/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	197	0	0	0	0.00
28/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	60	0	0	0	19.00
28/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	41	0	0	0	53.00
28/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1275	1	1	1	0.00
28/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2212	2	2	2	0.00
28/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1222	1	1	1	0.00
28/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	1985	2	2	2	0.00
28/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1248	1	1	1	0.00
28/09/2015	R207 On 04-February-16			Bond Future	8.15	97.7177	97.5208	97.7177	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
28/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	109	0	0	0	43.00
28/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	212	0	0	0	0.00
28/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	224	0	0	0	0.00
28/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	218	0	0	0	19.00
28/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2349	2	2	2	0.00
28/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2322	2	2	2	0.00
28/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2377	2	2	2	0.00
28/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	3011	3	3	3	0.00
28/09/2015	R207 On 05-May-16			Bond Future	8.22	99.4519	99.2515	99.4519	0.00
28/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	797	1	1	1	0.00
28/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	774	1	1	1	0.00
28/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	497	1	0	1	43.00
28/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	786	1	1	1	0.00
28/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1942	2	2	2	0.00
28/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1923	2	2	2	0.00
28/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2560	2	3	2	0.00
28/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1962	2	2	2	0.00
28/09/2015	R207 On 04-August-16			Bond Future	8.31	97.6133	97.4087	97.6133	0.00
28/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1030	1	1	1	0.00
28/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1055	1	1	1	0.00
28/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1042	1	1	1	0.00
28/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1943	2	2	2	0.00
28/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1926	2	2	2	0.00
28/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1909	2	2	2	0.00
28/09/2015	R208 On 05-November-15			Bond Future	8.21	94.7394	94.4893	94.7394	40,314.00
28/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1412	2	1	2	0.00
28/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	127	0	0	0	0.00
28/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	133	0	0	0	0.00
28/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	121	0	0	0	0.00
28/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	307	0	0	0	2,200.00
28/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	2045	2	2	2	0.00
28/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	2009	2	2	2	0.00
28/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	2082	2	2	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
28/09/2015	R208 On 04-February-16			Bond Future	8.29	96.3226	96.0663	96.3226	0.00
28/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	389	0	0	0	0.00
28/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	380	0	0	0	0.00
28/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	399	0	0	0	0.00
28/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2602	2	3	2	0.00
28/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2571	2	3	2	0.00
28/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2540	2	3	2	0.00
28/09/2015	R208 On 05-May-16			Bond Future	8.36	94.6301	94.3691	94.6301	0.00
28/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	980	1	1	1	0.00
28/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	994	1	1	1	0.00
28/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1009	1	1	1	0.00
28/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2373	2	2	2	0.00
28/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2349	2	2	2	0.00
28/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2398	2	2	2	0.00
28/09/2015	R209 On 05-November-15			Bond Future	9.11	74.8223	74.4186	74.8223	24,850.00
28/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2037	2	2	2	0.00
28/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	10	0	0	0	0.00
28/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	181	0	0	0	900.00
28/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1095	1	1	1	0.00
28/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	11	0	0	0	0.00
28/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	12	0	0	0	0.00
28/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	1661	2	2	2	0.00
28/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8827	8	9	8	0.00
28/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1007	1	1	1	900.00
28/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4830	5	5	5	0.00
28/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1886	2	2	2	500.00
28/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8913	9	9	9	0.00
28/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	8741	8	9	8	0.00
28/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1279	1	1	1	0.00
28/09/2015	R209 On 04-February-16			Bond Future	9.17	76.0727	75.6605	76.0727	400.00
28/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1386	2	1	2	0.00
28/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1434	2	1	2	0.00
28/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1410	2	1	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
28/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4128	4	4	4	0.00
28/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4458	4	4	4	0.00
28/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4563	4	5	4	0.00
28/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1636	2	2	2	2,200.00
28/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4511	4	5	4	0.00
28/09/2015	R209 On 05-May-16			Bond Future	9.22	74.2730	73.8534	74.2730	0.00
28/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	2759	3	3	3	0.00
28/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	2791	3	3	3	0.00
28/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	2728	3	3	3	0.00
28/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4325	4	4	4	0.00
28/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	4284	4	4	4	0.00
28/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4368	4	4	4	0.00
28/09/2015	R210 On 05-November-15			Bond Future	179.07	179.0663	179.0688	179.0663	2,298.00
28/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	2941	3	3	3	0.00
28/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	2931	3	3	3	0.00
28/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	2921	3	3	3	0.00
28/09/2015	R210 On 04-February-16			Bond Future	182.07	182.0735	182.0718	182.0735	0.00
28/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	2928	3	3	3	0.00
28/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	2938	3	3	3	0.00
28/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	2918	3	3	3	0.00
28/09/2015	R211 On 05-November-15			Bond Future	135.85	135.8466	135.8458	135.8466	0.00
28/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	856	1	1	1	0.00
28/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	846	1	1	1	0.00
28/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	836	1	1	1	0.00
28/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
28/09/2015	R211 On 05-November-15	135.01	Put	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
28/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
28/09/2015	R211 On 04-February-16			Bond Future	136.43	136.4300	136.4258	136.4300	1,120.00
28/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2564	3	3	3	0.00
28/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2584	3	3	3	0.00
28/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2574	3	3	3	0.00
28/09/2015	R212 On 05-November-15			Bond Future	141.06	141.1002	141.0611	141.1002	928.00
28/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4939	5	5	5	0.00
28/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4949	5	5	5	0.00
28/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4929	5	5	5	0.00
28/09/2015	R212 On 04-February-16			Bond Future	141.56	141.6060	141.5628	141.6060	0.00
28/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4437	4	4	4	0.00
28/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4447	4	4	4	0.00
28/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4427	4	4	4	0.00
28/09/2015	R213 On 05-November-15			Bond Future	9.00	85.3355	84.8987	85.3355	21,426.00
28/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	3	0	0	0	0.00
28/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	4	0	0	0	0.00
28/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	4	0	0	0	0.00
28/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9892	9	10	9	0.00
28/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9723	9	10	9	0.00
28/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9807	9	10	9	0.00
28/09/2015	R213 On 04-February-16			Bond Future	9.07	86.7615	86.3156	86.7615	450.00
28/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1578	2	2	2	0.00
28/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1605	2	2	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
28/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1552	2	2	2	0.00
28/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3899	4	4	4	0.00
28/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3851	4	4	4	0.00
28/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3947	4	4	4	0.00
28/09/2015	R213 On 05-May-16			Bond Future	9.12	84.7523	84.2983	84.7523	0.00
28/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2183	2	2	2	0.00
28/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2210	2	2	2	0.00
28/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2237	2	2	2	0.00
28/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4884	5	5	5	0.00
28/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4838	5	5	5	0.00
28/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4931	5	5	5	0.00
28/09/2015	R214 On 05-November-15			Bond Future	9.14	75.7875	75.3620	75.7875	11,693.00
28/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	8	0	0	0	0.00
28/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	10	0	0	0	0.00
28/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	9	0	0	0	0.00
28/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9826	9	10	9	0.00
28/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	9733	9	10	9	0.00
28/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	9640	9	10	9	0.00
28/09/2015	R214 On 04-February-16			Bond Future	9.20	77.0540	76.6197	77.0540	4,620.00
28/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	268	0	0	0	0.00
28/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	275	0	0	0	0.00
28/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	261	0	0	0	0.00
28/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	10342	10	10	10	0.00
28/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	10428	10	10	10	0.00
28/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	10515	10	11	10	0.00
28/09/2015	R214 On 05-May-16			Bond Future	9.25	75.1261	74.6840	75.1261	0.00
28/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	2795	3	3	3	0.00
28/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	2861	3	3	3	0.00
28/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	2827	3	3	3	0.00
28/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4742	5	5	5	0.00
28/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4697	4	5	4	0.00
28/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4788	5	5	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
28/09/2015	R248 On 05-November-15			Bond Future	9.19	97.7306	97.1841	97.7306	48,482.00
28/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	13266	13	13	13	0.00
28/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	13143	13	13	13	0.00
28/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	13019	12	13	12	0.00
28/09/2015	R248 On 04-February-16			Bond Future	9.25	99.3638	98.8060	99.3638	3,750.00
28/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	2488	2	2	2	0.00
28/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	2386	2	2	2	0.00
28/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	2590	2	3	2	0.00
28/09/2015	R248 On 05-May-16			Bond Future	9.30	96.6911	96.1234	96.6911	0.00
28/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	2948	2	3	2	0.00
28/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	3050	2	3	2	0.00
28/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	2846	2	3	2	0.00