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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
01/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	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
01/09/2015	2025 On 05-November-15			Bond Future	123.08	122.9738	123.0805	122.9738	538.00
01/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	70	0	70	0	0.00
01/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	90	0	90	0	0.00
01/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	80	0	80	0	0.00
01/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2025 On 04-February-16			Bond Future	123.95	123.8471	123.9532	123.8471	0.00
01/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2037	2	2037	2	0.00
01/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2047	2	2047	2	0.00
01/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2057	2	2057	2	0.00
01/09/2015	2030 On 05-November-15			Bond Future	8.86	95.8693	8.8639	95.8693	9,973.00
01/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	2827	2	2827	2	0.00
01/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	2747	2	2747	2	0.00
01/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	2906	2	2906	2	0.00
01/09/2015	2030 On 04-February-16			Bond Future	8.92	93.4884	8.9239	93.4884	400.00
01/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1316	1	1316	1	0.00
01/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1392	1	1392	1	0.00
01/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1239	1	1239	1	0.00
01/09/2015	2032 On 05-November-15			Bond Future	8.95	95.5370	8.9542	95.5370	1,579.00
01/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8255	8	8255	8	0.00
01/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8347	8	8347	8	0.00

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01/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8164	8	8164	8	0.00
01/09/2015	2032 On 04-February-16			Bond Future	9.01	97.1574	9.0139	97.1574	0.00
01/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	2653	2	2653	2	0.00
01/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	2569	2	2569	2	0.00
01/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2486	2	2486	2	0.00
01/09/2015	2032 On 05-May-16			Bond Future	9.07	94.7314	9.0658	94.7314	0.00
01/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	603	0	603	0	0.00
01/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	443	0	443	0	0.00
01/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	523	0	523	0	0.00
01/09/2015	2033 On 05-November-15			Bond Future	103.23	102.4000	103.2347	102.4000	100.00
01/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	835	0	835	0	0.00
01/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	845	0	845	0	0.00
01/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	825	0	825	0	0.00
01/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2033 On 04-February-16			Bond Future	104.99	102.4000	104.9926	102.4000	0.00
01/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2583	0	2583	0	0.00
01/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2593	0	2593	0	0.00
01/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2603	0	2603	0	0.00
01/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2033 On 05-May-16			Bond Future	105.88	102.4000	105.8802	102.4000	0.00
01/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3480	0	3480	0	0.00
01/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3470	0	3470	0	0.00
01/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3490	0	3490	0	0.00
01/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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01/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2037 On 05-November-15			Bond Future	9.05	97.9095	9.0457	97.9095	47,355.00
01/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10180	9	10180	9	0.00
01/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10285	10	10285	10	0.00
01/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10075	9	10075	9	0.00
01/09/2015	2037 On 04-February-16			Bond Future	9.10	95.3126	9.1021	95.3126	370.00
01/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3209	3	3209	3	0.00
01/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3116	2	3116	2	0.00
01/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3303	3	3303	3	0.00
01/09/2015	2037 On 05-May-16			Bond Future	9.15	97.0118	9.1523	97.0118	0.00
01/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1353	1	1353	1	0.00
01/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1443	1	1443	1	0.00
01/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1263	1	1263	1	0.00
01/09/2015	2038 On 05-November-15			Bond Future	126.61	126.3836	126.6094	126.3836	7,020.00
01/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	7401	8	7401	8	0.00
01/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	7391	8	7391	8	0.00
01/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	7381	8	7381	8	0.00
01/09/2015	2038 On 04-February-16			Bond Future	127.39	127.1622	127.3894	127.1622	0.00
01/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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01/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	3611	4	3611	4	0.00
01/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	3621	4	3621	4	0.00
01/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	3601	4	3601	4	0.00
01/09/2015	2044 On 05-November-15			Bond Future	9.09	99.7314	9.0884	99.7314	17,432.00
01/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	8864	8	8864	8	0.00
01/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	8750	8	8750	8	0.00
01/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	8978	8	8978	8	0.00
01/09/2015	2044 On 04-February-16			Bond Future	9.14	97.0403	9.1419	97.0403	0.00
01/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1295	1	1295	1	0.00
01/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	1494	1	1494	1	0.00
01/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	1394	1	1394	1	0.00
01/09/2015	2044 On 05-May-16			Bond Future	9.19	98.7703	9.1896	98.7703	0.00
01/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	1753	1	1753	1	0.00
01/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	1951	1	1951	1	0.00
01/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	1852	1	1852	1	0.00
01/09/2015	2046 On 05-November-15			Bond Future	126.52	126.5144	126.5171	126.5144	6,432.00
01/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	6483	6	6483	6	0.00
01/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	6473	6	6473	6	0.00
01/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	6493	6	6493	6	0.00
01/09/2015	2046 On 04-February-16			Bond Future	128.67	128.6701	128.6717	128.6701	0.00
01/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	682	1	682	1	0.00
01/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	662	1	662	1	0.00

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01/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	672	1	672	1	0.00
01/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
01/09/2015	2050 On 05-November-15			Bond Future	135.15	134.4999	135.1517	134.4999	4,911.00
01/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	9848	11	9848	11	0.00
01/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	9858	11	9858	11	0.00
01/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	9838	10	9838	10	0.00
01/09/2015	2050 On 04-February-16			Bond Future	135.92	135.2572	135.9171	135.2572	0.00
01/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	2093	3	2093	3	0.00
01/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	2083	3	2083	3	0.00
01/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	2073	3	2073	3	0.00
01/09/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	AL37 On 05-November-15			Index Future	463.50	464.6860	463.4970	464.6860	3.00
01/09/2015	AL37 On 04-February-16			Index Future	471.35	472.5620	471.3490	472.5620	0.00
01/09/2015	AL7T On 05-November-15			Index Future	544.04	546.7860	544.0380	546.7860	1.00
01/09/2015	AL7T On 04-February-16			Index Future	553.26	556.0530	553.2560	556.0530	0.00
01/09/2015	ALBI On 05-November-15			Index Future	497.38	499.9810	497.3830	499.9810	456.00
01/09/2015	ALBI On 04-February-16			Index Future	505.81	508.4550	505.8100	508.4550	146.00
01/09/2015	ALBI On 05-May-16			Index Future	514.81	517.5060	514.8100	517.5060	0.00
01/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/09/2015	EL28 On 05-November-15			Bond Future	126.65	126.6492	126.6506	126.6492	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
01/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	349	0	349	0	0.00
01/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	359	0	359	0	0.00
01/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	339	0	339	0	0.00
01/09/2015	EL28 On 04-February-16			Bond Future	128.81	128.8074	128.8076	128.8074	0.00
01/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	192	0	192	0	0.00
01/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	202	0	202	0	0.00
01/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	182	0	182	0	0.00
01/09/2015	ES33 On 05-November-15			Bond Future	9.96	81.3301	9.9593	81.3301	6,441.00
01/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7134	7	7134	7	0.00
01/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7213	7	7213	7	0.00
01/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7055	7	7055	7	0.00
01/09/2015	ES33 On 04-February-16			Bond Future	10.05	82.7093	10.0487	82.7093	0.00
01/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	336	0	336	0	0.00
01/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	267	0	267	0	0.00
01/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	405	0	405	0	0.00
01/09/2015	ES33 On 05-May-16			Bond Future	10.13	80.3923	10.1290	80.3923	0.00
01/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	949	0	949	0	0.00
01/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	812	0	812	0	0.00
01/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	880	0	880	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
01/09/2015	GOVI On 05-November-15			GOVI	494.05	496.4160	494.0530	496.4160	443.00
01/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
01/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
01/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
01/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	359470	34	359470	34	0.00
01/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	359570	34	359570	34	0.00
01/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	359370	34	359370	34	0.00
01/09/2015	GOVI On 04-February-16			GOVI	502.42	504.8310	502.4240	504.8310	26.00
01/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
01/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
01/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
01/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	95660	7	95660	7	0.00
01/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	95860	7	95860	7	0.00
01/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	95760	7	95760	7	0.00
01/09/2015	GOVI On 05-May-16			GOVI	511.36	513.8160	511.3640	513.8160	0.00
01/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
01/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
01/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
01/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	66260	4	66260	4	0.00
01/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	66360	4	66360	4	0.00
01/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	66460	4	66460	4	0.00
01/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2015	IGOV On 05-November-15			Index Future	232.90	232.7050	232.9020	232.7050	973.00
01/09/2015	IGOV On 04-February-16			Index Future	236.87	236.6680	236.8660	236.6680	82.00
01/09/2015	IGOV On 05-May-16			Index Future	241.10	240.9000	241.0990	240.9000	0.00
01/09/2015	ILBI On 05-November-15			Index Future	631.43	630.8780	631.4310	630.8780	0.00
01/09/2015	ILBI On 04-February-16			Index Future	642.24	641.6800	642.2410	641.6800	160.00
01/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.98	99.9627	99.9835	99.9627	0.00
01/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.18	100.1186	100.1753	100.1186	0.00
01/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.04	99.7650	100.0374	99.7650	0.00
01/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.50	101.0158	101.4951	101.0158	0.00
01/09/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
01/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
01/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/09/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6000	6.3800	93.6000	0.00
01/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.47	93.5500	6.4700	93.5500	0.00
01/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.56	93.4500	6.5600	93.4500	0.00
01/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.4000	6.6300	93.4000	0.00
01/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.3500	6.7100	93.3500	0.00
01/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2500	6.7800	93.2500	2,000.00
01/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
01/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.11	92.9000	7.1100	92.9000	0.00
01/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.30	92.7500	7.3000	92.7500	0.00
01/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.49	92.5500	7.4900	92.5500	0.00
01/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.64	92.4000	7.6400	92.4000	0.00
01/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.75	92.3000	7.7500	92.3000	0.00
01/09/2015	R023 On 05-November-15			Bond Future	8.31	98.8938	8.3089	98.8938	14,805.00
01/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	592	1	592	1	0.00
01/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	575	1	575	1	0.00
01/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	559	1	559	1	0.00
01/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2228	2	2228	2	0.00
01/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2266	2	2266	2	0.00
01/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2190	2	2190	2	0.00
01/09/2015	R023 On 04-February-16			Bond Future	8.38	100.5707	8.3801	100.5707	1,050.00
01/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	913	1	913	1	0.00
01/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	948	1	948	1	0.00
01/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	930	1	930	1	0.00
01/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	2943	3	2943	3	0.00
01/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	2908	3	2908	3	0.00
01/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	2872	3	2872	3	0.00
01/09/2015	R023 On 05-May-16			Bond Future	8.43	98.4334	8.4322	98.4334	0.00
01/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1870	2	1870	2	0.00
01/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1847	2	1847	2	0.00
01/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1824	2	1824	2	0.00
01/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2761	3	2761	3	0.00
01/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	2789	3	2789	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2734	3	2734	3	0.00
01/09/2015	R186 On 05-November-15			Bond Future	8.48	119.0445	8.4804	119.0445	32,572.00
01/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1764	2	1764	2	0.00
01/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	3115	4	3115	4	0.00
01/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	1083	1	1083	1	0.00
01/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	1029	1	1029	1	0.00
01/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	220	0	220	0	169.00
01/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	351	0	351	0	674.00
01/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1413	2	1413	2	843.00
01/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3649	4	3649	4	0.00
01/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4510	5	4510	5	0.00
01/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	1110	1	1110	1	0.00
01/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	237	0	237	0	1,200.00
01/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	2167	3	2167	3	0.00
01/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	1138	1	1138	1	0.00
01/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1958	2	1958	2	650.00
01/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3082	3	3082	3	1,090.00
01/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5328	5	5328	5	0.00
01/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6277	6	6277	6	0.00
01/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	2001	2	2001	2	6,308.00
01/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	1041	1	1041	1	10,000.00
01/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2977	3	2977	3	0.00
01/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2435	2	2435	2	9,430.00
01/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1627	1	1627	1	4,667.00
01/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2873	2	2873	2	0.00
01/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1805	2	1805	2	4,666.00
01/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2925	3	2925	3	8,650.00
01/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	818	1	818	1	2,283.00
01/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6127	6	6127	6	0.00
01/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	558	0	558	0	2,600.00
01/09/2015	R186 On 04-February-16			Bond Future	8.54	115.7649	8.5394	115.7649	5,365.00
01/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	421	1	421	1	0.00
01/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3713	4	3713	4	0.00
01/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	411	1	411	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
01/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	401	0	401	0	0.00
01/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8735	8	8735	8	0.00
01/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8661	8	8661	8	0.00
01/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2122	2	2122	2	6,700.00
01/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	8809	8	8809	8	0.00
01/09/2015	R186 On 05-May-16			Bond Future	8.59	117.8280	8.5885	117.8280	0.00
01/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2711	3	2711	3	0.00
01/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2743	3	2743	3	0.00
01/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2679	3	2679	3	0.00
01/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	892	1	892	1	0.00
01/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4635	4	4635	4	0.00
01/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4546	4	4546	4	0.00
01/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	8952	8	8952	8	0.00
01/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4590	4	4590	4	0.00
01/09/2015	R186 On 04-August-16			Bond Future	8.64	114.6902	8.6352	114.6902	0.00
01/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3609	4	3609	4	0.00
01/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3679	4	3679	4	0.00
01/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3643	4	3643	4	0.00
01/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4679	4	4679	4	0.00
01/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4640	4	4640	4	0.00
01/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4602	4	4602	4	0.00
01/09/2015	R197 On 05-November-15			Bond Future	295.37	294.9601	295.3672	294.9601	927.00
01/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	377	0	377	0	0.00
01/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	357	0	357	0	0.00
01/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	367	0	367	0	0.00
01/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
01/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
01/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
01/09/2015	R197 On 04-February-16			Bond Future	294.04	293.6312	294.0356	293.6312	0.00
01/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	2954	3	2954	3	0.00
01/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	2974	3	2974	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	2964	3	2964	3	0.00
01/09/2015	R202 On 05-November-15			Bond Future	239.77	239.7703	239.7743	239.7703	53,361.00
01/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	6216	6	6216	6	0.00
01/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	6236	6	6236	6	0.00
01/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	6226	6	6226	6	0.00
01/09/2015	R202 On 04-February-16			Bond Future	240.48	240.4801	240.4784	240.4801	0.00
01/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	488	0	488	0	0.00
01/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	468	0	468	0	0.00
01/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	478	0	478	0	0.00
01/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
01/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
01/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
01/09/2015	R203 On 05-November-15			Bond Future	7.43	102.7989	7.4272	102.7989	15,250.00
01/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2485	2	2485	2	0.00
01/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2503	2	2503	2	0.00
01/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2468	2	2468	2	0.00
01/09/2015	R203 On 04-February-16			Bond Future	7.53	104.5422	7.5269	104.5422	0.00
01/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	157	0	157	0	0.00
01/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	166	0	166	0	0.00
01/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	161	0	161	0	0.00
01/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	585	0	585	0	0.00
01/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	575	0	575	0	0.00
01/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	565	0	565	0	0.00
01/09/2015	R203 On 05-May-16			Bond Future	7.58	102.2349	7.5837	102.2349	0.00
01/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	321	0	321	0	0.00
01/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	311	0	311	0	0.00
01/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	316	0	316	0	0.00
01/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	749	1	749	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
01/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	733	1	733	1	0.00
01/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	741	1	741	1	0.00
01/09/2015	R204 On 05-November-15			Bond Future	7.75	103.9851	7.7505	103.9851	18,040.00
01/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	1	0	1	0	0.00
01/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	1	0	1	0	0.00
01/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	1	0	1	0	0.00
01/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4205	4	4205	4	0.00
01/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4177	4	4177	4	0.00
01/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4234	4	4234	4	0.00
01/09/2015	R204 On 04-February-16			Bond Future	7.84	101.7116	7.8361	101.7116	0.00
01/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	374	0	374	0	0.00
01/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	365	0	365	0	0.00
01/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	357	0	357	0	0.00
01/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1220	1	1220	1	0.00
01/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1237	1	1237	1	0.00
01/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1203	1	1203	1	0.00
01/09/2015	R204 On 05-May-16			Bond Future	7.90	103.5241	7.9007	103.5241	0.00
01/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	843	1	843	1	0.00
01/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	832	1	832	1	0.00
01/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	822	1	822	1	0.00
01/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1184	1	1184	1	0.00
01/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1171	1	1171	1	0.00
01/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1197	1	1197	1	0.00
01/09/2015	R207 On 05-November-15			Bond Future	7.98	99.9982	7.9826	99.9982	44,051.00
01/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	405	1	405	1	0.00
01/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	429	1	429	1	0.00
01/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	417	1	417	1	0.00
01/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	189	0	189	0	19.00
01/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	147	0	147	0	53.00
01/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1245	1	1245	1	0.00
01/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2072	2	2072	2	0.00
01/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1199	1	1199	1	0.00
01/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	1868	2	1868	2	0.00
01/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1222	1	1222	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
01/09/2015	R207 On 04-February-16			Bond Future	8.06	98.0522	8.0629	98.0522	0.00
01/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	193	0	193	0	43.00
01/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	333	0	333	0	0.00
01/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	349	0	349	0	0.00
01/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	341	0	341	0	19.00
01/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2197	2	2197	2	0.00
01/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2172	2	2172	2	0.00
01/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2223	2	2223	2	0.00
01/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	2819	3	2819	3	0.00
01/09/2015	R207 On 05-May-16			Bond Future	8.13	99.7996	8.1309	99.7996	0.00
01/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	974	1	974	1	0.00
01/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	949	1	949	1	0.00
01/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	636	1	636	1	43.00
01/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	961	1	961	1	0.00
01/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1830	2	1830	2	0.00
01/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1812	2	1812	2	0.00
01/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2412	2	2412	2	0.00
01/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1849	2	1849	2	0.00
01/09/2015	R207 On 04-August-16			Bond Future	8.20	97.9887	8.1966	97.9887	0.00
01/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1231	1	1231	1	0.00
01/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1258	1	1258	1	0.00
01/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1245	1	1245	1	0.00
01/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1830	2	1830	2	0.00
01/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1814	2	1814	2	0.00
01/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1799	2	1799	2	0.00
01/09/2015	R208 On 05-November-15			Bond Future	8.11	95.1945	8.1115	95.1945	40,396.00
01/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1893	2	1893	2	0.00
01/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	358	0	358	0	0.00
01/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	369	0	369	0	0.00
01/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	348	0	348	0	0.00
01/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	382	0	382	0	2,200.00
01/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	1871	2	1871	2	0.00
01/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1839	2	1839	2	0.00
01/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	1902	2	1902	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
01/09/2015	R208 On 04-February-16			Bond Future	8.18	96.8090	8.1833	96.8090	0.00
01/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	593	1	593	1	0.00
01/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	581	1	581	1	0.00
01/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	605	1	605	1	0.00
01/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2365	2	2365	2	0.00
01/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2336	2	2336	2	0.00
01/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2308	2	2308	2	0.00
01/09/2015	R208 On 05-May-16			Bond Future	8.24	95.1325	8.2413	95.1325	0.00
01/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1240	1	1240	1	0.00
01/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1256	1	1256	1	0.00
01/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1273	1	1273	1	0.00
01/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2183	2	2183	2	0.00
01/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2160	2	2160	2	0.00
01/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2205	2	2205	2	0.00
01/09/2015	R209 On 05-November-15			Bond Future	8.98	75.9023	8.9833	75.9023	24,850.00
01/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	3049	3	3049	3	0.00
01/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	103	0	103	0	0.00
01/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	608	1	608	1	900.00
01/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1972	2	1972	2	0.00
01/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	107	0	107	0	0.00
01/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	112	0	112	0	0.00
01/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2636	3	2636	3	0.00
01/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8008	7	8008	7	0.00
01/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1103	1	1103	1	900.00
01/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4341	4	4341	4	0.00
01/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1848	2	1848	2	500.00
01/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8090	8	8090	8	0.00
01/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	7926	7	7926	7	0.00
01/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1337	1	1337	1	640.00
01/09/2015	R209 On 04-February-16			Bond Future	9.04	77.1897	9.0356	77.1897	400.00
01/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1972	2	1972	2	0.00
01/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	2031	2	2031	2	0.00
01/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	2002	2	2002	2	0.00
01/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	5010	5	5010	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
01/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4104	4	4104	4	0.00
01/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4199	4	4199	4	0.00
01/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1567	1	1567	1	2,200.00
01/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4152	4	4152	4	0.00
01/09/2015	R209 On 05-May-16			Bond Future	9.08	75.4156	9.0809	75.4156	0.00
01/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3414	4	3414	4	0.00
01/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3450	4	3450	4	0.00
01/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3379	4	3379	4	0.00
01/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4008	4	4008	4	0.00
01/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	3970	4	3970	4	0.00
01/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4047	4	4047	4	0.00
01/09/2015	R210 On 05-November-15			Bond Future	181.53	181.5260	181.5283	181.5260	2,298.00
01/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	482	0	482	0	0.00
01/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	472	0	472	0	0.00
01/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	462	0	462	0	0.00
01/09/2015	R210 On 04-February-16			Bond Future	184.62	184.6191	184.6196	184.6191	0.00
01/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	380	0	380	0	0.00
01/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	390	0	390	0	0.00
01/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	370	0	370	0	0.00
01/09/2015	R211 On 05-November-15			Bond Future	135.96	135.9562	135.9554	135.9562	0.00
01/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	965	1	965	1	0.00
01/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	955	1	955	1	0.00
01/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	945	1	945	1	0.00
01/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
01/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
01/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
01/09/2015	R211 On 04-February-16			Bond Future	136.57	136.5764	136.5725	136.5764	1,120.00
01/09/2015	R211 On 04-February-16	138.99	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
01/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2418	2	2418	2	0.00
01/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2438	2	2438	2	0.00
01/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2428	2	2428	2	0.00
01/09/2015	R212 On 05-November-15			Bond Future	141.59	141.5856	141.5873	141.5856	928.00
01/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4413	4	4413	4	0.00
01/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4423	4	4423	4	0.00
01/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4403	4	4403	4	0.00
01/09/2015	R212 On 04-February-16			Bond Future	142.13	142.1361	142.1345	142.1361	0.00
01/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	3865	4	3865	4	0.00
01/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	3875	4	3875	4	0.00
01/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	3855	4	3855	4	0.00
01/09/2015	R213 On 05-November-15			Bond Future	8.89	86.2784	8.8891	86.2784	21,426.00
01/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	51	0	51	0	0.00
01/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	55	0	55	0	0.00
01/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	53	0	53	0	0.00
01/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9120	9	9120	9	0.00
01/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	8956	8	8956	8	0.00
01/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9038	8	9038	8	0.00
01/09/2015	R213 On 04-February-16			Bond Future	8.95	87.7413	8.9499	87.7413	200.00
01/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	2158	2	2158	2	0.00
01/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	2189	2	2189	2	0.00
01/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	2127	2	2127	2	0.00
01/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3623	3	3623	3	0.00
01/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3580	3	3580	3	0.00
01/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3667	3	3667	3	0.00
01/09/2015	R213 On 05-May-16			Bond Future	9.00	85.7557	8.9977	85.7557	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
01/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2725	3	2725	3	0.00
01/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2755	3	2755	3	0.00
01/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2786	3	2786	3	0.00
01/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4554	4	4554	4	0.00
01/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4511	4	4511	4	0.00
01/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4597	4	4597	4	0.00
01/09/2015	R214 On 05-November-15			Bond Future	9.01	76.9724	9.0131	76.9724	11,693.00
01/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	96	0	96	0	0.00
01/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	105	0	105	0	0.00
01/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	100	0	100	0	0.00
01/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	8905	8	8905	8	0.00
01/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	8815	8	8815	8	0.00
01/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8726	8	8726	8	0.00
01/09/2015	R214 On 04-February-16			Bond Future	9.07	78.2776	9.0664	78.2776	4,620.00
01/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	511	1	511	1	0.00
01/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	522	1	522	1	0.00
01/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	500	1	500	1	0.00
01/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9543	9	9543	9	0.00
01/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9625	9	9625	9	0.00
01/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9708	9	9708	9	0.00
01/09/2015	R214 On 05-May-16			Bond Future	9.11	76.3769	9.1084	76.3769	0.00
01/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3501	4	3501	4	0.00
01/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3574	4	3574	4	0.00
01/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3537	4	3537	4	0.00
01/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4381	4	4381	4	0.00
01/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4340	4	4340	4	0.00
01/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4424	4	4424	4	0.00
01/09/2015	R248 On 05-November-15			Bond Future	9.07	99.0942	9.0743	99.0942	48,532.00
01/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12128	11	12128	11	0.00
01/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12004	11	12004	11	0.00
01/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	11881	11	11881	11	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
01/09/2015	R248 On 04-February-16			Bond Future	9.13	100.7745	9.1293	100.7745	250.00
01/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1305	1	1305	1	0.00
01/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1203	0	1203	0	0.00
01/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	1407	1	1407	1	0.00
01/09/2015	R248 On 05-May-16			Bond Future	9.17	98.1340	9.1730	98.1340	0.00
01/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	1737	1	1737	1	0.00
01/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	1839	1	1839	1	0.00
01/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	1635	1	1635	1	0.00