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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/09/2015 TO: 15/09/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	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
15/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	2025 On 05-November-15			Bond Future	122.58	122.5785	122.5799	122.5785	544.00
15/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	410	0	0	0	0.00
15/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	420	0	0	0	0.00
15/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	430	0	0	0	0.00
15/09/2015	2025 On 04-February-16			Bond Future	123.43	123.4272	123.4272	123.4272	0.00
15/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2563	3	3	3	0.00
15/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2573	3	3	3	0.00
15/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2583	3	3	3	0.00
15/09/2015	2030 On 05-November-15			Bond Future	8.90	94.6641	94.9772	94.6641	9,973.00
15/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	3138	3	3	3	0.00
15/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	3058	3	3	3	0.00
15/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3217	4	3	4	0.00
15/09/2015	2030 On 04-February-16			Bond Future	8.97	92.2499	92.5671	92.2499	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
15/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1645	2	2	2	0.00
15/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1722	2	2	2	0.00
15/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1569	2	2	2	0.00
15/09/2015	2032 On 05-November-15			Bond Future	8.98	94.2925	94.6687	94.2925	1,579.00
15/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8502	9	9	9	0.00
15/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8594	9	9	9	0.00
15/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8411	9	8	9	0.00
15/09/2015	2032 On 04-February-16			Bond Future	9.05	95.8788	96.2602	95.8788	0.00
15/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	2917	3	3	3	0.00
15/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	2834	3	3	3	0.00
15/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2750	3	3	3	0.00
15/09/2015	2032 On 05-May-16			Bond Future	9.10	93.4272	93.8142	93.4272	0.00
15/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	876	1	1	1	0.00
15/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	716	1	1	1	0.00
15/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	796	1	1	1	0.00
15/09/2015	2033 On 05-November-15			Bond Future	102.88	102.8744	102.8759	102.8744	100.00
15/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	476	0	0	0	0.00
15/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	486	0	0	0	0.00
15/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	466	0	0	0	0.00
15/09/2015	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
15/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
15/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
15/09/2015	2033 On 04-February-16			Bond Future	104.61	104.6135	104.6136	104.6135	0.00
15/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2204	2	2	2	0.00
15/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2214	2	2	2	0.00
15/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2224	2	2	2	0.00
15/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
15/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
15/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
15/09/2015	2033 On 05-May-16			Bond Future	105.49	105.4920	105.4914	105.4920	0.00
15/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3091	3	3	3	0.00
15/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3081	3	3	3	0.00
15/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3101	3	3	3	0.00
15/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
15/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
15/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
15/09/2015	2037 On 05-November-15			Bond Future	9.08	96.6180	96.8961	96.6180	49,930.00
15/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10507	11	11	11	0.00
15/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10612	11	11	11	0.00
15/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10401	11	10	11	0.00
15/09/2015	2037 On 04-February-16			Bond Future	9.14	93.9863	94.2679	93.9863	370.00
15/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3555	4	4	4	0.00
15/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3461	4	3	4	0.00
15/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3649	4	4	4	0.00
15/09/2015	2037 On 05-May-16			Bond Future	9.19	95.6591	95.9446	95.6591	0.00
15/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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15/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1708	2	2	2	0.00
15/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1798	2	2	2	0.00
15/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1618	2	2	2	0.00
15/09/2015	2038 On 05-November-15			Bond Future	125.53	125.5311	125.5335	125.5311	7,020.00
15/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8477	8	8	8	0.00
15/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	8467	8	8	8	0.00
15/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	8457	8	8	8	0.00
15/09/2015	2038 On 04-February-16			Bond Future	126.28	126.2770	126.2779	126.2770	0.00
15/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	4722	5	5	5	0.00
15/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	4732	5	5	5	0.00
15/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	4712	5	5	5	0.00
15/09/2015	2044 On 05-November-15			Bond Future	9.12	98.3666	98.6697	98.3666	17,486.00
15/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	9175	9	9	9	0.00
15/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	9062	9	9	9	0.00
15/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9289	10	9	10	0.00
15/09/2015	2044 On 04-February-16			Bond Future	9.18	95.6391	95.9462	95.6391	0.00
15/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1625	2	2	2	0.00
15/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	1824	2	2	2	0.00
15/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	1725	2	2	2	0.00

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15/09/2015	2044 On 05-May-16			Bond Future	9.23	97.3414	97.6527	97.3414	0.00
15/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	2092	2	2	2	0.00
15/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2291	3	2	3	0.00
15/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	2191	3	2	3	0.00
15/09/2015	2046 On 05-November-15			Bond Future	124.90	124.9000	124.9025	124.9000	6,432.00
15/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8098	8	8	8	0.00
15/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8088	8	8	8	0.00
15/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8108	8	8	8	0.00
15/09/2015	2046 On 04-February-16			Bond Future	127.01	127.0114	127.0122	127.0114	0.00
15/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	998	1	1	1	0.00
15/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	988	1	1	1	0.00
15/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	978	1	1	1	0.00
15/09/2015	2050 On 05-November-15			Bond Future	132.94	132.9380	132.9406	132.9380	4,911.00
15/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12059	12	12	12	0.00
15/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12069	12	12	12	0.00
15/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12049	12	12	12	0.00
15/09/2015	2050 On 04-February-16			Bond Future	133.65	133.6489	133.6502	133.6489	0.00
15/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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15/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4360	4	4	4	0.00
15/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4350	4	4	4	0.00
15/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4340	4	4	4	0.00
15/09/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	AL37 On 05-November-15			Index Future	462.53	461.7720	462.5260	461.7720	3.00
15/09/2015	AL37 On 04-February-16			Index Future	470.30	469.5370	470.2980	469.5370	0.00
15/09/2015	AL7T On 05-November-15			Index Future	542.96	541.5490	542.9640	541.5490	1.00
15/09/2015	AL7T On 04-February-16			Index Future	552.09	550.6550	552.0880	550.6550	0.00
15/09/2015	ALBI On 05-November-15			Index Future	496.18	494.8810	496.1830	494.8810	456.00
15/09/2015	ALBI On 04-February-16			Index Future	504.52	503.2020	504.5200	503.2020	146.00
15/09/2015	ALBI On 05-May-16			Index Future	513.48	512.1440	513.4800	512.1440	0.00
15/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C035 On 28-February-35			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
15/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C214 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
15/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2015	EL28 On 05-November-15			Bond Future	124.65	124.6512	124.6546	124.6512	0.00
15/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2345	2	2	2	0.00
15/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2355	2	2	2	0.00
15/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2335	2	2	2	0.00
15/09/2015	EL28 On 04-February-16			Bond Future	126.76	126.7586	126.7604	126.7586	0.00
15/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2240	2	2	2	0.00
15/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2250	2	2	2	0.00
15/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2230	2	2	2	0.00
15/09/2015	ES33 On 05-November-15			Bond Future	9.99	80.3968	80.6156	80.3968	6,441.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7318	8	7	8	0.00
15/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7397	8	7	8	0.00
15/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7239	7	7	7	0.00
15/09/2015	ES33 On 04-February-16			Bond Future	10.08	81.7493	81.9708	81.7493	0.00
15/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	534	1	1	1	0.00
15/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	465	1	0	1	0.00
15/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	603	1	1	1	0.00
15/09/2015	ES33 On 05-May-16			Bond Future	10.16	79.4127	79.6372	79.4127	0.00
15/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1154	1	1	1	0.00
15/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1016	1	1	1	0.00
15/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1085	1	1	1	0.00
15/09/2015	GOVI On 05-November-15			GOVI	492.95	491.7240	492.9540	491.7240	446.00
15/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
15/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
15/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
15/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	370460	38	37	38	0.00
15/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	370560	38	37	38	0.00
15/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	370360	38	37	38	0.00
15/09/2015	GOVI On 04-February-16			GOVI	501.24	499.9920	501.2370	499.9920	26.00
15/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
15/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
15/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
15/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	107530	12	11	12	0.00
15/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	107730	12	11	12	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
15/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	107630	12	11	12	0.00
15/09/2015	GOVI On 05-May-16			GOVI	510.14	508.8770	510.1390	508.8770	0.00
15/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
15/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
15/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
15/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	78510	9	8	9	0.00
15/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	78610	9	8	9	0.00
15/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	78710	9	8	9	0.00
15/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/09/2015	IGOV On 05-November-15			Index Future	230.97	230.9760	230.9730	230.9760	969.00
15/09/2015	IGOV On 04-February-16			Index Future	234.87	234.8780	234.8730	234.8780	82.00
15/09/2015	IGOV On 05-May-16			Index Future	239.06	239.0700	239.0620	239.0700	0.00
15/09/2015	ILBI On 05-November-15			Index Future	626.25	626.2590	626.2510	626.2590	0.00
15/09/2015	ILBI On 04-February-16			Index Future	636.95	636.9620	636.9520	636.9620	160.00
15/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.97	100.0204	99.9717	100.0204	0.00
15/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.20	100.3096	100.2028	100.3096	0.00
15/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.03	100.3396	100.0267	100.3396	0.00
15/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.51	101.9437	101.5051	101.9437	0.00
15/09/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/09/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.31	93.6600	93.6900	93.6600	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
15/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.44	93.5300	93.5600	93.5300	0.00
15/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.4600	93.5300	93.4600	0.00
15/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.62	93.3600	93.3800	93.3600	0.00
15/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.66	93.2900	93.3400	93.2900	0.00
15/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.1800	93.2200	93.1800	2,000.00
15/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.81	93.1200	93.1900	93.1200	0.00
15/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.12	92.8200	92.8800	92.8200	0.00
15/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.6000	92.6500	92.6000	0.00
15/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.3800	92.4200	92.3800	0.00
15/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.72	92.2300	92.2800	92.2300	0.00
15/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.86	92.0900	92.1400	92.0900	0.00
15/09/2015	R023 On 05-November-15			Bond Future	8.38	97.8678	98.0884	97.8678	14,033.00
15/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	376	0	0	0	0.00
15/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	363	0	0	0	0.00
15/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	351	0	0	0	0.00
15/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2414	3	2	3	0.00
15/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2456	3	2	3	0.00
15/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2372	3	2	3	0.00
15/09/2015	R023 On 04-February-16			Bond Future	8.46	99.5141	99.7372	99.5141	1,050.00
15/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	744	1	1	1	0.00
15/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	775	1	1	1	0.00
15/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	760	1	1	1	0.00
15/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3193	3	3	3	0.00
15/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3156	3	3	3	0.00
15/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	3119	3	3	3	0.00
15/09/2015	R023 On 05-May-16			Bond Future	8.52	97.3552	97.5812	97.3552	0.00
15/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1643	2	2	2	0.00
15/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1622	2	2	2	0.00
15/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1601	2	2	2	0.00
15/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2965	3	3	3	0.00
15/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	2995	3	3	3	0.00
15/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2936	3	3	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
15/09/2015	R186 On 05-November-15			Bond Future	8.50	117.9243	118.2473	117.9243	32,472.00
15/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	856	1	1	1	0.00
15/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1498	1	1	1	200.00
15/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2833	3	3	3	0.00
15/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	806	1	1	1	0.00
15/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	132	0	0	0	169.00
15/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	230	0	0	0	674.00
15/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1163	1	1	1	843.00
15/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	392	0	0	0	200.00
15/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3371	3	3	3	0.00
15/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4246	4	4	4	0.00
15/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	144	0	0	0	1,200.00
15/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	881	1	1	1	0.00
15/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	907	1	1	1	0.00
15/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1686	2	2	2	650.00
15/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1890	2	2	2	0.00
15/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3020	3	3	3	1,090.00
15/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5366	6	5	6	0.00
15/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6348	7	6	7	0.00
15/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1895	2	2	2	6,308.00
15/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	918	1	1	1	10,200.00
15/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2909	3	3	3	0.00
15/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2344	3	2	3	9,430.00
15/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2801	3	3	3	0.00
15/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1693	2	2	2	4,666.00
15/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1509	2	2	2	4,667.00
15/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	699	1	1	1	2,283.00
15/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6194	6	6	6	0.00
15/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2855	3	3	3	8,650.00
15/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	4380	5	4	5	0.00
15/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	452	1	0	1	2,600.00
15/09/2015	R186 On 04-February-16			Bond Future	8.56	114.6100	114.9370	114.6100	5,365.00
15/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3473	3	3	3	0.00
15/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	360	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
15/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	352	0	0	0	0.00
15/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	343	0	0	0	0.00
15/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8854	9	9	9	0.00
15/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2060	2	2	2	6,700.00
15/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8779	9	9	9	0.00
15/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	8930	9	9	9	0.00
15/09/2015	R186 On 05-May-16			Bond Future	8.61	116.6492	116.9807	116.6492	0.00
15/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2554	2	3	2	0.00
15/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2585	2	3	2	0.00
15/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2523	2	3	2	0.00
15/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	823	1	1	1	0.00
15/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4664	5	5	5	0.00
15/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4573	5	5	5	0.00
15/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9068	9	9	9	0.00
15/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4619	5	5	5	0.00
15/09/2015	R186 On 04-August-16			Bond Future	8.66	113.4743	113.8108	113.4743	0.00
15/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3457	3	3	3	0.00
15/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3524	3	4	3	0.00
15/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3490	3	3	3	0.00
15/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4732	5	5	5	0.00
15/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4691	5	5	5	0.00
15/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4651	5	5	5	0.00
15/09/2015	R197 On 05-November-15			Bond Future	292.82	292.8156	292.8193	292.8156	927.00
15/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	2181	2	2	2	0.00
15/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	2191	2	2	2	0.00
15/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	2171	2	2	2	0.00
15/09/2015	R197 On 04-February-16			Bond Future	291.40	291.4040	291.4046	291.4040	0.00
15/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5585	6	6	6	0.00
15/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	5605	6	6	6	0.00
15/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	5595	6	6	6	0.00
15/09/2015	R202 On 05-November-15			Bond Future	238.49	238.4910	238.4950	238.4910	53,286.00
15/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	7495	7	7	7	0.00
15/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	7515	8	8	8	0.00
15/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	7505	8	8	8	0.00
15/09/2015	R202 On 04-February-16			Bond Future	239.14	239.1436	239.1449	239.1436	0.00
15/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	845	1	1	1	0.00
15/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	855	1	1	1	0.00
15/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	865	1	1	1	0.00
15/09/2015	R203 On 05-November-15			Bond Future	7.40	102.5722	102.6950	102.5722	15,930.00
15/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2439	3	2	3	0.00
15/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2456	3	2	3	0.00
15/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2421	3	2	3	0.00
15/09/2015	R203 On 04-February-16			Bond Future	7.50	104.2977	104.4213	104.2977	0.00
15/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	162	0	0	0	0.00
15/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	172	0	0	0	0.00
15/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	167	0	0	0	0.00
15/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	559	1	1	1	0.00
15/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	548	1	1	1	0.00
15/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	538	1	1	1	0.00
15/09/2015	R203 On 05-May-16			Bond Future	7.56	101.9830	102.1076	101.9830	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
15/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	328	0	0	0	0.00
15/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	318	0	0	0	0.00
15/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	323	0	0	0	0.00
15/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	726	1	1	1	0.00
15/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	710	1	1	1	0.00
15/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	718	1	1	1	0.00
15/09/2015	R204 On 05-November-15			Bond Future	7.78	103.5480	103.6945	103.5480	23,871.00
15/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4279	4	4	4	0.00
15/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4250	4	4	4	0.00
15/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4308	4	4	4	0.00
15/09/2015	R204 On 04-February-16			Bond Future	7.87	101.2532	101.4010	101.2532	0.00
15/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	328	0	0	0	0.00
15/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	320	0	0	0	0.00
15/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	312	0	0	0	0.00
15/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1264	1	1	1	0.00
15/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1282	1	1	1	0.00
15/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1247	1	1	1	0.00
15/09/2015	R204 On 05-May-16			Bond Future	7.94	103.0546	103.2038	103.0546	0.00
15/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	786	1	1	1	0.00
15/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	775	1	1	1	0.00
15/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	765	1	1	1	0.00
15/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1222	1	1	1	0.00
15/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1209	1	1	1	0.00
15/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1235	1	1	1	0.00
15/09/2015	R207 On 05-November-15			Bond Future	8.05	99.3438	99.5078	99.3438	44,623.00
15/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	271	0	0	0	0.00
15/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	290	0	0	0	0.00
15/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	280	0	0	0	0.00
15/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	108	0	0	0	19.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	80	0	0	0	53.00
15/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1350	1	1	1	0.00
15/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2245	2	2	2	0.00
15/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1300	1	1	1	0.00
15/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	2027	2	2	2	0.00
15/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1325	1	1	1	0.00
15/09/2015	R207 On 04-February-16			Bond Future	8.14	97.3734	97.5390	97.3734	0.00
15/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	140	0	0	0	43.00
15/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	256	0	0	0	0.00
15/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	269	0	0	0	0.00
15/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	263	0	0	0	19.00
15/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2376	3	2	3	0.00
15/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2349	2	2	2	0.00
15/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2403	3	2	3	0.00
15/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	3024	3	3	3	0.00
15/09/2015	R207 On 05-May-16			Bond Future	8.22	99.1060	99.2733	99.1060	0.00
15/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	848	1	1	1	0.00
15/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	824	1	1	1	0.00
15/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	538	0	1	0	43.00
15/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	836	1	1	1	0.00
15/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1971	2	2	2	0.00
15/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1951	2	2	2	0.00
15/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2580	3	3	3	0.00
15/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1990	2	2	2	0.00
15/09/2015	R207 On 04-August-16			Bond Future	8.30	97.2691	97.4386	97.2691	0.00
15/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1096	1	1	1	0.00
15/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1121	1	1	1	0.00
15/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1109	1	1	1	0.00
15/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1979	2	2	2	0.00
15/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1963	2	2	2	0.00
15/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1946	2	2	2	0.00
15/09/2015	R208 On 05-November-15			Bond Future	8.18	94.4321	94.6061	94.4321	40,314.00
15/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1591	1	2	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
15/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	219	0	0	0	0.00
15/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	227	0	0	0	0.00
15/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	211	0	0	0	0.00
15/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	369	0	0	0	2,200.00
15/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	2020	2	2	2	0.00
15/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1986	2	2	2	0.00
15/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	2054	2	2	2	0.00
15/09/2015	R208 On 04-February-16			Bond Future	8.26	96.0207	96.1966	96.0207	0.00
15/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	472	0	0	0	0.00
15/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	461	0	0	0	0.00
15/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	483	0	0	0	0.00
15/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2553	3	3	3	0.00
15/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2523	3	3	3	0.00
15/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2493	3	2	3	0.00
15/09/2015	R208 On 05-May-16			Bond Future	8.32	94.3272	94.5051	94.3272	0.00
15/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1101	1	1	1	0.00
15/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1116	1	1	1	0.00
15/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1131	1	1	1	0.00
15/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2359	2	2	2	0.00
15/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2336	2	2	2	0.00
15/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2383	2	2	2	0.00
15/09/2015	R209 On 05-November-15			Bond Future	9.01	74.8693	75.0994	74.8693	24,850.00
15/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2703	3	3	3	0.00
15/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	49	0	0	0	0.00
15/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	416	0	0	0	900.00
15/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1649	2	2	2	0.00
15/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	51	0	0	0	0.00
15/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	54	0	0	0	0.00
15/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2293	2	2	2	0.00
15/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8186	8	8	8	0.00
15/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	991	1	1	1	900.00
15/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4384	5	4	5	0.00
15/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1759	2	2	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8271	8	8	8	0.00
15/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	8102	8	8	8	0.00
15/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1230	1	1	1	0.00
15/09/2015	R209 On 04-February-16			Bond Future	9.07	76.1288	76.3619	76.1288	400.00
15/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1749	2	2	2	0.00
15/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1804	2	2	2	0.00
15/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1776	2	2	2	0.00
15/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4690	5	5	5	0.00
15/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4127	4	4	4	0.00
15/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4225	4	4	4	0.00
15/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1497	2	1	2	2,200.00
15/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4176	4	4	4	0.00
15/09/2015	R209 On 05-May-16			Bond Future	9.12	74.3336	74.5700	74.3336	0.00
15/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3186	3	3	3	0.00
15/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3220	3	3	3	0.00
15/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3153	3	3	3	0.00
15/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4036	4	4	4	0.00
15/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	3996	4	4	4	0.00
15/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4077	4	4	4	0.00
15/09/2015	R210 On 05-November-15			Bond Future	178.65	178.6425	178.6450	178.6425	2,298.00
15/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3365	3	3	3	0.00
15/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3355	3	3	3	0.00
15/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3345	3	3	3	0.00
15/09/2015	R210 On 04-February-16			Bond Future	181.66	181.6623	181.6627	181.6623	0.00
15/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3337	3	3	3	0.00
15/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3347	3	3	3	0.00
15/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3327	3	3	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
15/09/2015	R211 On 05-November-15			Bond Future	135.89	135.9452	135.8893	135.9452	0.00
15/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	899	1	1	1	0.00
15/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	889	1	1	1	0.00
15/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	879	1	1	1	0.00
15/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
15/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
15/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
15/09/2015	R211 On 04-February-16			Bond Future	136.49	136.5450	136.4866	136.5450	1,120.00
15/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2503	2	3	2	0.00
15/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2523	2	3	2	0.00
15/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2513	2	3	2	0.00
15/09/2015	R212 On 05-November-15			Bond Future	141.03	141.0327	141.0343	141.0327	928.00
15/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4966	5	5	5	0.00
15/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4976	5	5	5	0.00
15/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4956	5	5	5	0.00
15/09/2015	R212 On 04-February-16			Bond Future	141.55	141.5528	141.5527	141.5528	0.00
15/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4447	4	4	4	0.00
15/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4457	4	4	4	0.00
15/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4437	4	4	4	0.00
15/09/2015	R213 On 05-November-15			Bond Future	8.94	85.0793	85.3811	85.0793	21,426.00
15/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	20	0	0	0	0.00
15/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	22	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
15/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	21	0	0	0	0.00
15/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9426	10	9	10	0.00
15/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9259	10	9	10	0.00
15/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9342	10	9	10	0.00
15/09/2015	R213 On 04-February-16			Bond Future	9.00	86.5105	86.8164	86.5105	450.00
15/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1891	2	2	2	0.00
15/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1920	2	2	2	0.00
15/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1862	2	2	2	0.00
15/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3711	4	4	4	0.00
15/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3666	4	4	4	0.00
15/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3756	4	4	4	0.00
15/09/2015	R213 On 05-May-16			Bond Future	9.05	84.5005	84.8109	84.5005	0.00
15/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2517	2	3	2	0.00
15/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2546	2	3	2	0.00
15/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2575	2	3	2	0.00
15/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4708	5	5	5	0.00
15/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4663	5	5	5	0.00
15/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4752	5	5	5	0.00
15/09/2015	R214 On 05-November-15			Bond Future	9.06	75.7995	76.0419	75.7995	11,693.00
15/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	42	0	0	0	0.00
15/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	46	0	0	0	0.00
15/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	44	0	0	0	0.00
15/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9180	9	9	9	0.00
15/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	9088	9	9	9	0.00
15/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8996	9	9	9	0.00
15/09/2015	R214 On 04-February-16			Bond Future	9.11	77.0745	77.3202	77.0745	4,620.00
15/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	405	0	0	0	0.00
15/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	414	0	0	0	0.00
15/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	395	0	0	0	0.00
15/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9781	10	10	10	0.00
15/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9865	10	10	10	0.00
15/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9949	10	10	10	0.00
15/09/2015	R214 On 05-May-16			Bond Future	9.15	75.1503	75.3994	75.1503	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
15/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3211	3	3	3	0.00
15/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3280	3	3	3	0.00
15/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3246	3	3	3	0.00
15/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4445	5	4	5	0.00
15/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4401	5	4	5	0.00
15/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4489	5	4	5	0.00
15/09/2015	R248 On 05-November-15			Bond Future	9.10	97.7442	98.0558	97.7442	48,592.00
15/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12395	13	12	13	0.00
15/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12271	13	12	13	0.00
15/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	12148	12	12	12	0.00
15/09/2015	R248 On 04-February-16			Bond Future	9.16	99.3884	99.7041	99.3884	3,750.00
15/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1590	2	2	2	0.00
15/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1488	2	1	2	0.00
15/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	1692	2	2	2	0.00
15/09/2015	R248 On 05-May-16			Bond Future	9.20	96.7205	97.0407	96.7205	0.00
15/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	2030	2	2	2	0.00
15/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	2132	2	2	2	0.00
15/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	1928	2	2	2	0.00