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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/09/2015 TO: 17/09/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	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
17/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	2025 On 05-November-15			Bond Future	122.38	122.5857	122.3794	122.5857	544.00
17/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	611	0	1	0	0.00
17/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	621	0	1	0	0.00
17/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	631	0	1	0	0.00
17/09/2015	2025 On 04-February-16			Bond Future	123.22	123.4306	123.2207	123.4306	0.00
17/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2769	3	3	3	0.00
17/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2779	3	3	3	0.00
17/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2789	3	3	3	0.00
17/09/2015	2030 On 05-November-15			Bond Future	8.92	95.1100	94.8460	95.1100	9,973.00
17/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	3269	3	3	3	0.00
17/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	3190	3	3	3	0.00
17/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3348	3	3	3	0.00
17/09/2015	2030 On 04-February-16			Bond Future	8.99	92.7004	92.4319	92.7004	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
17/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1780	2	2	2	0.00
17/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1857	2	2	2	0.00
17/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1704	1	2	1	0.00
17/09/2015	2032 On 05-November-15			Bond Future	9.01	94.7724	94.4900	94.7724	1,579.00
17/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8681	8	9	8	0.00
17/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8773	8	9	8	0.00
17/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8589	8	9	8	0.00
17/09/2015	2032 On 04-February-16			Bond Future	9.07	96.3636	96.0765	96.3636	0.00
17/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	3101	3	3	3	0.00
17/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	3017	3	3	3	0.00
17/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2934	3	3	3	0.00
17/09/2015	2032 On 05-May-16			Bond Future	9.12	93.9194	93.6259	93.9194	0.00
17/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	1064	1	1	1	0.00
17/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	904	1	1	1	0.00
17/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	984	1	1	1	0.00
17/09/2015	2033 On 05-November-15			Bond Future	102.88	102.8818	102.8835	102.8818	100.00
17/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	483	0	0	0	0.00
17/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	493	0	0	0	0.00
17/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	473	0	0	0	0.00
17/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00

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17/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
17/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
17/09/2015	2033 On 04-February-16			Bond Future	104.62	104.6174	104.6192	104.6174	0.00
17/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2209	2	2	2	0.00
17/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2219	2	2	2	0.00
17/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2229	2	2	2	0.00
17/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
17/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
17/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
17/09/2015	2033 On 05-May-16			Bond Future	105.50	105.4954	105.4956	105.4954	0.00
17/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3096	3	3	3	0.00
17/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3086	3	3	3	0.00
17/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3106	3	3	3	0.00
17/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
17/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
17/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
17/09/2015	2037 On 05-November-15			Bond Future	9.12	96.8695	96.5588	96.8695	49,930.00
17/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10844	11	11	11	0.00
17/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10949	11	11	11	0.00
17/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10739	10	11	10	0.00
17/09/2015	2037 On 04-February-16			Bond Future	9.18	94.2390	93.9229	94.2390	370.00
17/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3900	4	4	4	0.00
17/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3806	3	4	3	0.00
17/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3994	4	4	4	0.00
17/09/2015	2037 On 05-May-16			Bond Future	9.23	95.9153	95.5924	95.9153	0.00
17/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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17/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	2060	2	2	2	0.00
17/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	2150	2	2	2	0.00
17/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1970	2	2	2	0.00
17/09/2015	2038 On 05-November-15			Bond Future	125.54	125.5420	125.5447	125.5420	7,020.00
17/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8465	8	8	8	0.00
17/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	8455	8	8	8	0.00
17/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	8445	8	8	8	0.00
17/09/2015	2038 On 04-February-16			Bond Future	126.29	126.2838	126.2864	126.2838	0.00
17/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	4714	5	5	5	0.00
17/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	4724	5	5	5	0.00
17/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	4704	5	5	5	0.00
17/09/2015	2044 On 05-November-15			Bond Future	9.15	98.6892	98.3989	98.6892	17,486.00
17/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	9446	9	9	9	0.00
17/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	9333	9	9	9	0.00
17/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9560	9	10	9	0.00
17/09/2015	2044 On 04-February-16			Bond Future	9.20	95.9640	95.6687	95.9640	0.00
17/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1903	2	2	2	0.00
17/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	2102	2	2	2	0.00
17/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	2002	2	2	2	0.00

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17/09/2015	2044 On 05-May-16			Bond Future	9.25	97.6711	97.3693	97.6711	0.00
17/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	2376	2	2	2	0.00
17/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2574	2	3	2	0.00
17/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	2475	2	2	2	0.00
17/09/2015	2046 On 05-November-15			Bond Future	124.91	124.9117	124.9144	124.9117	6,432.00
17/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8086	8	8	8	0.00
17/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8076	8	8	8	0.00
17/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8096	8	8	8	0.00
17/09/2015	2046 On 04-February-16			Bond Future	127.02	127.0190	127.0217	127.0190	0.00
17/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	988	1	1	1	0.00
17/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	978	1	1	1	0.00
17/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	968	1	1	1	0.00
17/09/2015	2050 On 05-November-15			Bond Future	132.95	132.9507	132.9535	132.9507	4,911.00
17/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12047	12	12	12	0.00
17/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12057	12	12	12	0.00
17/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12037	12	12	12	0.00
17/09/2015	2050 On 04-February-16			Bond Future	133.66	133.6572	133.6603	133.6572	0.00
17/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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17/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4350	4	4	4	0.00
17/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4340	4	4	4	0.00
17/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4330	4	4	4	0.00
17/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	AL37 On 05-November-15			Index Future	462.24	462.8120	462.2440	462.8120	3.00
17/09/2015	AL37 On 04-February-16			Index Future	470.01	470.5830	470.0050	470.5830	0.00
17/09/2015	AL7T On 05-November-15			Index Future	542.33	543.5140	542.3260	543.5140	1.00
17/09/2015	AL7T On 04-February-16			Index Future	551.43	552.6400	551.4320	552.6400	0.00
17/09/2015	ALBI On 05-November-15			Index Future	495.34	496.4660	495.3380	496.4660	454.00
17/09/2015	ALBI On 04-February-16			Index Future	503.65	504.8020	503.6540	504.8020	146.00
17/09/2015	ALBI On 05-May-16			Index Future	512.60	513.7710	512.5960	513.7710	0.00
17/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2015	EL28 On 05-November-15			Bond Future	124.67	124.6663	124.6698	124.6663	0.00
17/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2330	2	2	2	0.00
17/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2340	2	2	2	0.00
17/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2320	2	2	2	0.00
17/09/2015	EL28 On 04-February-16			Bond Future	126.77	126.7696	126.7732	126.7696	0.00
17/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2227	2	2	2	0.00
17/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2237	2	2	2	0.00
17/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2217	2	2	2	0.00
17/09/2015	ES33 On 05-November-15			Bond Future	10.02	80.6022	80.3979	80.6022	6,441.00
17/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7535	7	8	7	0.00
17/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7615	7	8	7	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
17/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7456	7	7	7	0.00
17/09/2015	ES33 On 04-February-16			Bond Future	10.11	81.9556	81.7478	81.9556	0.00
17/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	757	1	1	1	0.00
17/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	688	0	1	0	0.00
17/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	826	1	1	1	0.00
17/09/2015	ES33 On 05-May-16			Bond Future	10.19	79.6219	79.4093	79.6219	0.00
17/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1382	1	1	1	0.00
17/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1244	1	1	1	0.00
17/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1313	1	1	1	0.00
17/09/2015	GOVI On 05-November-15			GOVI	492.27	493.3040	492.2670	493.3040	442.00
17/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
17/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
17/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
17/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	377330	37	38	37	0.00
17/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	377430	37	38	37	0.00
17/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	377230	37	38	37	0.00
17/09/2015	GOVI On 04-February-16			GOVI	500.53	501.5870	500.5320	501.5870	26.00
17/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
17/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
17/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
17/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	114580	10	11	10	0.00
17/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	114780	10	11	10	0.00
17/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	114680	10	11	10	0.00
17/09/2015	GOVI On 05-May-16			GOVI	509.42	510.4980	509.4190	510.4980	0.00
17/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
17/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
17/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	85710	7	9	7	0.00
17/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	85810	8	9	8	0.00
17/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	85910	8	9	8	0.00
17/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/09/2015	IGOV On 05-November-15			Index Future	230.95	230.9580	230.9460	230.9580	969.00
17/09/2015	IGOV On 04-February-16			Index Future	234.84	234.8550	234.8420	234.8550	82.00
17/09/2015	IGOV On 05-May-16			Index Future	239.03	239.0460	239.0290	239.0460	0.00
17/09/2015	ILBI On 05-November-15			Index Future	626.21	626.2320	626.2050	626.2320	0.00
17/09/2015	ILBI On 04-February-16			Index Future	636.90	636.9310	636.9020	636.9310	160.00
17/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.97	99.9436	99.9718	99.9436	0.00
17/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.20	100.1586	100.2049	100.1586	0.00
17/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.03	99.9159	100.0307	99.9159	0.00
17/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.65	101.4700	101.6525	101.4700	0.00
17/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.44	93.5600	93.5600	93.5600	0.00
17/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	0.00
17/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.62	93.3800	93.3800	93.3800	0.00
17/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	0.00
17/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	2,000.00
17/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.81	93.1900	93.1900	93.1900	0.00
17/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	0.00
17/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	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
17/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
17/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
17/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.86	92.1400	92.1400	92.1400	0.00
17/09/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.86	7.8600	92.1400	7.8600	0.00
17/09/2015	R023 On 05-November-15			Bond Future	8.40	98.1842	97.9999	98.1842	14,033.00
17/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	338	0	0	0	0.00
17/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	326	0	0	0	0.00
17/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	314	0	0	0	0.00
17/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2465	2	2	2	0.00
17/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2508	2	3	2	0.00
17/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2423	2	2	2	0.00
17/09/2015	R023 On 04-February-16			Bond Future	8.48	99.8327	99.6453	99.8327	1,050.00
17/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	708	1	1	1	0.00
17/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	738	1	1	1	0.00
17/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	723	1	1	1	0.00
17/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3249	3	3	3	0.00
17/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3211	3	3	3	0.00
17/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	3173	3	3	3	0.00
17/09/2015	R023 On 05-May-16			Bond Future	8.54	97.6785	97.4865	97.6785	0.00
17/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1591	2	2	2	0.00
17/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1570	2	2	2	0.00
17/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1550	2	2	2	0.00
17/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	3009	3	3	3	0.00
17/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	3039	3	3	3	0.00
17/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2979	3	3	3	0.00
17/09/2015	R186 On 05-November-15			Bond Future	8.52	118.3845	118.1125	118.3845	32,472.00
17/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1397	2	1	2	200.00
17/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2706	3	3	3	0.00
17/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	780	1	1	1	0.00
17/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	733	1	1	1	0.00
17/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	110	0	0	0	169.00
17/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	197	0	0	0	674.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1073	1	1	1	843.00
17/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	345	0	0	0	200.00
17/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3239	3	3	3	0.00
17/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4109	4	4	4	0.00
17/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	804	1	1	1	0.00
17/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	121	0	0	0	1,200.00
17/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	828	1	1	1	0.00
17/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1580	2	2	2	650.00
17/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1779	2	2	2	0.00
17/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3081	3	3	3	1,090.00
17/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5468	5	5	5	0.00
17/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6461	6	6	6	0.00
17/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1929	2	2	2	6,308.00
17/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	926	1	1	1	10,200.00
17/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2968	3	3	3	0.00
17/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2390	2	2	2	9,430.00
17/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2857	3	3	3	0.00
17/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1721	2	2	2	4,666.00
17/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1533	1	2	1	4,667.00
17/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2912	3	3	3	8,650.00
17/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	702	1	1	1	2,283.00
17/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6305	6	6	6	0.00
17/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	4468	4	4	4	0.00
17/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	451	0	0	0	2,600.00
17/09/2015	R186 On 04-February-16			Bond Future	8.58	115.0743	114.7976	115.0743	5,365.00
17/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3364	4	3	4	0.00
17/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	331	0	0	0	0.00
17/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	322	0	0	0	0.00
17/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	314	0	0	0	0.00
17/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8964	9	9	9	0.00
17/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2090	2	2	2	6,700.00
17/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8888	9	9	9	0.00
17/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	9040	9	9	9	0.00
17/09/2015	R186 On 05-May-16			Bond Future	8.63	117.1205	116.8374	117.1205	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
17/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2498	3	2	3	0.00
17/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2528	3	3	3	0.00
17/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2467	3	2	3	0.00
17/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	782	1	1	1	0.00
17/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4752	5	5	5	0.00
17/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4660	5	5	5	0.00
17/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9171	9	9	9	0.00
17/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4706	5	5	5	0.00
17/09/2015	R186 On 04-August-16			Bond Future	8.68	113.9527	113.6638	113.9527	0.00
17/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3363	4	3	4	0.00
17/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3429	4	3	4	0.00
17/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3396	4	3	4	0.00
17/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4786	5	5	5	0.00
17/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4744	5	5	5	0.00
17/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4704	5	5	5	0.00
17/09/2015	R197 On 05-November-15			Bond Future	292.84	292.8344	292.8389	292.8344	927.00
17/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	2161	2	2	2	0.00
17/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	2171	2	2	2	0.00
17/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	2151	2	2	2	0.00
17/09/2015	R197 On 04-February-16			Bond Future	291.42	291.4137	291.4181	291.4137	0.00
17/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5572	6	6	6	0.00
17/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	5592	6	6	6	0.00
17/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	5582	6	6	6	0.00
17/09/2015	R202 On 05-November-15			Bond Future	238.51	238.5095	238.5138	238.5095	53,286.00
17/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	7476	7	7	7	0.00
17/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	7496	8	7	8	0.00
17/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	7486	7	7	7	0.00
17/09/2015	R202 On 04-February-16			Bond Future	239.16	239.1544	239.1587	239.1544	0.00
17/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	831	1	1	1	0.00
17/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	841	1	1	1	0.00
17/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	851	1	1	1	0.00
17/09/2015	R203 On 05-November-15			Bond Future	7.41	102.7481	102.6855	102.7481	15,930.00
17/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2448	2	2	2	0.00
17/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2466	2	2	2	0.00
17/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2431	2	2	2	0.00
17/09/2015	R203 On 04-February-16			Bond Future	7.51	104.4733	104.4095	104.4733	0.00
17/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	155	0	0	0	0.00
17/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	164	0	0	0	0.00
17/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	159	0	0	0	0.00
17/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	563	1	1	1	0.00
17/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	552	1	1	1	0.00
17/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	542	1	1	1	0.00
17/09/2015	R203 On 05-May-16			Bond Future	7.57	102.1607	102.0944	102.1607	0.00
17/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	321	0	0	0	0.00
17/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	311	0	0	0	0.00
17/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	316	0	0	0	0.00
17/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	732	1	1	1	0.00
17/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	716	1	1	1	0.00
17/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	724	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2015	R204 On 05-November-15			Bond Future	7.79	103.7616	103.6644	103.7616	23,871.00
17/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4309	4	4	4	0.00
17/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4280	4	4	4	0.00
17/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4338	4	4	4	0.00
17/09/2015	R204 On 04-February-16			Bond Future	7.88	101.4673	101.3683	101.4673	0.00
17/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	311	0	0	0	0.00
17/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	304	0	0	0	0.00
17/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	297	0	0	0	0.00
17/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1281	1	1	1	0.00
17/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1299	1	1	1	0.00
17/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1263	1	1	1	0.00
17/09/2015	R204 On 05-May-16			Bond Future	7.96	103.2713	103.1692	103.2713	0.00
17/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	764	1	1	1	0.00
17/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	753	1	1	1	0.00
17/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	743	1	1	1	0.00
17/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1234	1	1	1	0.00
17/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1221	1	1	1	0.00
17/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1247	1	1	1	0.00
17/09/2015	R207 On 05-November-15			Bond Future	8.07	99.5725	99.4514	99.5725	44,623.00
17/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	246	0	0	0	0.00
17/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	264	0	0	0	0.00
17/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	255	0	0	0	0.00
17/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	94	0	0	0	19.00
17/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	68	0	0	0	53.00
17/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1382	1	1	1	0.00
17/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2289	2	2	2	0.00
17/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1330	1	1	1	0.00
17/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	2069	2	2	2	0.00
17/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1356	1	1	1	0.00
17/09/2015	R207 On 04-February-16			Bond Future	8.16	97.6028	97.4796	97.6028	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
17/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	130	0	0	0	43.00
17/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	240	0	0	0	0.00
17/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	253	0	0	0	0.00
17/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	247	0	0	0	19.00
17/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2419	2	2	2	0.00
17/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2392	2	2	2	0.00
17/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2446	2	2	2	0.00
17/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	3073	3	3	3	0.00
17/09/2015	R207 On 05-May-16			Bond Future	8.24	99.3384	99.2117	99.3384	0.00
17/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	820	1	1	1	0.00
17/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	797	1	1	1	0.00
17/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	517	1	1	1	43.00
17/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	808	1	1	1	0.00
17/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	2004	2	2	2	0.00
17/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1985	2	2	2	0.00
17/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2620	3	3	3	0.00
17/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	2024	2	2	2	0.00
17/09/2015	R207 On 04-August-16			Bond Future	8.32	97.5044	97.3749	97.5044	0.00
17/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1066	1	1	1	0.00
17/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1090	1	1	1	0.00
17/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1078	1	1	1	0.00
17/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	2012	2	2	2	0.00
17/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1995	2	2	2	0.00
17/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1979	2	2	2	0.00
17/09/2015	R208 On 05-November-15			Bond Future	8.20	94.6837	94.5387	94.6837	40,314.00
17/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1528	2	2	2	0.00
17/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	195	0	0	0	0.00
17/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	203	0	0	0	0.00
17/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	188	0	0	0	0.00
17/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	374	0	0	0	2,200.00
17/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	2064	2	2	2	0.00
17/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	2030	2	2	2	0.00
17/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	2099	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2015	R208 On 04-February-16			Bond Future	8.28	96.2735	96.1260	96.2735	0.00
17/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	445	0	0	0	0.00
17/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	435	0	0	0	0.00
17/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	455	0	0	0	0.00
17/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2597	2	3	2	0.00
17/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2567	2	3	2	0.00
17/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2536	2	3	2	0.00
17/09/2015	R208 On 05-May-16			Bond Future	8.34	94.5833	94.4320	94.5833	0.00
17/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1064	1	1	1	0.00
17/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1078	1	1	1	0.00
17/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1093	1	1	1	0.00
17/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2394	2	2	2	0.00
17/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2371	2	2	2	0.00
17/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2418	2	2	2	0.00
17/09/2015	R209 On 05-November-15			Bond Future	9.05	75.0788	74.8586	75.0788	24,850.00
17/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2512	3	3	3	0.00
17/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	37	0	0	0	0.00
17/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	351	0	0	0	900.00
17/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1496	2	1	2	0.00
17/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	39	0	0	0	0.00
17/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	41	0	0	0	0.00
17/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2115	2	2	2	0.00
17/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8415	8	8	8	0.00
17/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1041	1	1	1	900.00
17/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4560	4	5	4	0.00
17/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1847	2	2	2	500.00
17/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8499	8	8	8	0.00
17/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	8330	8	8	8	0.00
17/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1292	1	1	1	0.00
17/09/2015	R209 On 04-February-16			Bond Future	9.10	76.3393	76.1153	76.3393	400.00
17/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1636	2	2	2	0.00
17/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1690	2	2	2	0.00
17/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1663	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4502	5	5	5	0.00
17/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4259	4	4	4	0.00
17/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4359	4	4	4	0.00
17/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1555	1	2	1	2,200.00
17/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4309	4	4	4	0.00
17/09/2015	R209 On 05-May-16			Bond Future	9.15	74.5469	74.3180	74.5469	0.00
17/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3045	3	3	3	0.00
17/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3078	3	3	3	0.00
17/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3013	3	3	3	0.00
17/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4147	4	4	4	0.00
17/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	4106	4	4	4	0.00
17/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4188	4	4	4	0.00
17/09/2015	R210 On 05-November-15			Bond Future	178.66	178.6552	178.6581	178.6552	2,298.00
17/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3352	3	3	3	0.00
17/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3342	3	3	3	0.00
17/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3332	3	3	3	0.00
17/09/2015	R210 On 04-February-16			Bond Future	181.67	181.6691	181.6721	181.6691	0.00
17/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3328	3	3	3	0.00
17/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3338	3	3	3	0.00
17/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3318	3	3	3	0.00
17/09/2015	R211 On 05-November-15			Bond Future	135.85	135.8427	135.8511	135.8427	0.00
17/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	861	1	1	1	0.00
17/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	851	1	1	1	0.00
17/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	841	1	1	1	0.00
17/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
17/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
17/09/2015	R211 On 04-February-16			Bond Future	136.44	136.4363	136.4448	136.4363	1,120.00
17/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2545	3	3	3	0.00
17/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2565	3	3	3	0.00
17/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2555	3	3	3	0.00
17/09/2015	R212 On 05-November-15			Bond Future	141.04	140.9589	141.0430	140.9589	928.00
17/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4957	5	5	5	0.00
17/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4967	5	5	5	0.00
17/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4947	5	5	5	0.00
17/09/2015	R212 On 04-February-16			Bond Future	141.56	141.4731	141.5586	141.4731	0.00
17/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4441	5	4	5	0.00
17/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4451	5	4	5	0.00
17/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4431	5	4	5	0.00
17/09/2015	R213 On 05-November-15			Bond Future	8.95	85.5092	85.2548	85.5092	21,426.00
17/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	15	0	0	0	0.00
17/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	17	0	0	0	0.00
17/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	16	0	0	0	0.00
17/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9548	9	10	9	0.00
17/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9380	9	9	9	0.00
17/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9464	9	9	9	0.00
17/09/2015	R213 On 04-February-16			Bond Future	9.02	86.9450	86.6861	86.9450	450.00
17/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1839	2	2	2	0.00
17/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1867	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1810	2	2	2	0.00
17/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3788	4	4	4	0.00
17/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3743	4	4	4	0.00
17/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3834	4	4	4	0.00
17/09/2015	R213 On 05-May-16			Bond Future	9.07	84.9418	84.6774	84.9418	0.00
17/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2441	3	2	3	0.00
17/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2470	3	2	3	0.00
17/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2499	3	2	3	0.00
17/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4765	5	5	5	0.00
17/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4720	5	5	5	0.00
17/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4810	5	5	5	0.00
17/09/2015	R214 On 05-November-15			Bond Future	9.08	76.0574	75.8252	76.0574	11,693.00
17/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	32	0	0	0	0.00
17/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	36	0	0	0	0.00
17/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	34	0	0	0	0.00
17/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9387	9	9	9	0.00
17/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	9294	9	9	9	0.00
17/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	9203	9	9	9	0.00
17/09/2015	R214 On 04-February-16			Bond Future	9.14	77.3345	77.0982	77.3345	4,620.00
17/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	369	0	0	0	0.00
17/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	378	0	0	0	0.00
17/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	361	0	0	0	0.00
17/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9967	10	10	10	0.00
17/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	10051	10	10	10	0.00
17/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	10136	10	10	10	0.00
17/09/2015	R214 On 05-May-16			Bond Future	9.18	75.4141	75.1727	75.4141	0.00
17/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3089	3	3	3	0.00
17/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3157	3	3	3	0.00
17/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3123	3	3	3	0.00
17/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4549	4	5	4	0.00
17/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4504	4	5	4	0.00
17/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4593	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2015	R248 On 05-November-15			Bond Future	9.13	98.0762	97.7779	98.0762	48,592.00
17/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12673	12	13	12	0.00
17/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12549	12	13	12	0.00
17/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	12426	12	12	12	0.00
17/09/2015	R248 On 04-February-16			Bond Future	9.19	99.7230	99.4195	99.7230	3,750.00
17/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1875	2	2	2	0.00
17/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1773	1	2	1	0.00
17/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	1977	2	2	2	0.00
17/09/2015	R248 On 05-May-16			Bond Future	9.23	97.0600	96.7499	97.0600	0.00
17/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	2321	2	2	2	0.00
17/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	2423	2	2	2	0.00
17/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	2219	2	2	2	0.00