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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/09/2015 TO: 23/09/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	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
23/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	2025 On 05-November-15			Bond Future	122.29	122.0800	122.2891	122.0800	544.00
23/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	701	1	1	1	0.00
23/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	711	1	1	1	0.00
23/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	721	1	1	1	0.00
23/09/2015	2025 On 04-February-16			Bond Future	123.12	122.9098	123.1215	122.9098	0.00
23/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2869	3	3	3	0.00
23/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2879	3	3	3	0.00
23/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2889	3	3	3	0.00
23/09/2015	2030 On 05-November-15			Bond Future	8.86	95.7294	95.3091	95.7294	9,973.00
23/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	2806	2	3	2	0.00
23/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	2726	2	3	2	0.00
23/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	2885	2	3	2	0.00
23/09/2015	2030 On 04-February-16			Bond Future	8.92	93.3250	92.8967	93.3250	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
23/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1315	1	1	1	0.00
23/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1392	1	1	1	0.00
23/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1239	1	1	1	0.00
23/09/2015	2032 On 05-November-15			Bond Future	8.94	95.4763	95.0673	95.4763	1,579.00
23/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8104	8	8	8	0.00
23/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8196	8	8	8	0.00
23/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8012	8	8	8	0.00
23/09/2015	2032 On 04-February-16			Bond Future	9.00	97.0741	96.6575	97.0741	0.00
23/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	2520	2	3	2	0.00
23/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	2436	2	2	2	0.00
23/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2353	2	2	2	0.00
23/09/2015	2032 On 05-May-16			Bond Future	9.05	94.6394	94.2156	94.6394	0.00
23/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	474	0	0	0	0.00
23/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	315	0	0	0	0.00
23/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	394	0	0	0	0.00
23/09/2015	2033 On 05-November-15			Bond Future	102.59	102.5905	102.5924	102.5905	100.00
23/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	192	0	0	0	0.00
23/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	202	0	0	0	0.00
23/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	182	0	0	0	0.00
23/09/2015	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
23/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
23/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
23/09/2015	2033 On 04-February-16			Bond Future	104.32	104.3158	104.3170	104.3158	0.00
23/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	1907	2	2	2	0.00
23/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	1917	2	2	2	0.00
23/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	1927	2	2	2	0.00
23/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
23/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
23/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
23/09/2015	2033 On 05-May-16			Bond Future	105.19	105.1849	105.1864	105.1849	0.00
23/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	2786	3	3	3	0.00
23/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	2776	3	3	3	0.00
23/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	2796	3	3	3	0.00
23/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
23/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
23/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
23/09/2015	2037 On 05-November-15			Bond Future	9.07	97.4592	96.9645	97.4592	49,825.00
23/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10438	10	10	10	0.00
23/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10543	10	11	10	0.00
23/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10333	10	10	10	0.00
23/09/2015	2037 On 04-February-16			Bond Future	9.13	94.8333	94.3294	94.8333	370.00
23/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3493	3	3	3	0.00
23/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3400	3	3	3	0.00
23/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3587	3	4	3	0.00
23/09/2015	2037 On 05-May-16			Bond Future	9.19	96.5171	96.0045	96.5171	0.00
23/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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23/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1648	1	2	1	0.00
23/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1738	1	2	1	0.00
23/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1558	1	2	1	0.00
23/09/2015	2038 On 05-November-15			Bond Future	125.90	125.5608	125.8951	125.5608	7,020.00
23/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8115	8	8	8	0.00
23/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	8105	8	8	8	0.00
23/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	8095	8	8	8	0.00
23/09/2015	2038 On 04-February-16			Bond Future	126.64	126.2963	126.6353	126.2963	0.00
23/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	4365	5	4	5	0.00
23/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	4375	5	4	5	0.00
23/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	4355	5	4	5	0.00
23/09/2015	2044 On 05-November-15			Bond Future	9.10	99.4314	98.8893	99.4314	17,486.00
23/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	8956	8	9	8	0.00
23/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	8842	8	9	8	0.00
23/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9070	9	9	9	0.00
23/09/2015	2044 On 04-February-16			Bond Future	9.15	96.7133	96.1612	96.7133	0.00
23/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1410	1	1	1	0.00
23/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	1609	1	2	1	0.00
23/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	1510	1	2	1	0.00

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23/09/2015	2044 On 05-May-16			Bond Future	9.20	98.4305	97.8688	98.4305	0.00
23/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	1876	1	2	1	0.00
23/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2075	2	2	2	0.00
23/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	1975	1	2	1	0.00
23/09/2015	2046 On 05-November-15			Bond Future	124.93	124.9314	124.9344	124.9314	6,432.00
23/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8066	8	8	8	0.00
23/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8056	8	8	8	0.00
23/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8076	8	8	8	0.00
23/09/2015	2046 On 04-February-16			Bond Future	127.03	127.0326	127.0345	127.0326	0.00
23/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	976	1	1	1	0.00
23/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	966	1	1	1	0.00
23/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	956	1	1	1	0.00
23/09/2015	2050 On 05-November-15			Bond Future	133.45	132.9724	133.4538	132.9724	4,911.00
23/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	11546	12	12	12	0.00
23/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	11556	12	12	12	0.00
23/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	11536	12	12	12	0.00
23/09/2015	2050 On 04-February-16			Bond Future	134.16	133.6727	134.1607	133.6727	0.00
23/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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23/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	3849	4	4	4	0.00
23/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	3839	4	4	4	0.00
23/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	3829	4	4	4	0.00
23/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	AL37 On 05-November-15			Index Future	464.11	464.5170	464.1060	464.5170	3.00
23/09/2015	AL37 On 04-February-16			Index Future	471.87	472.2920	471.8710	472.2920	0.00
23/09/2015	AL7T On 05-November-15			Index Future	544.41	546.0920	544.4140	546.0920	1.00
23/09/2015	AL7T On 04-February-16			Index Future	553.52	555.2330	553.5220	555.2330	0.00
23/09/2015	ALBI On 05-November-15			Index Future	497.42	499.1240	497.4240	499.1240	453.00
23/09/2015	ALBI On 04-February-16			Index Future	505.75	507.4790	505.7460	507.4790	146.00
23/09/2015	ALBI On 05-May-16			Index Future	514.72	516.4800	514.7170	516.4800	0.00
23/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	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
23/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	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
23/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2015	EL28 On 05-November-15			Bond Future	124.97	124.6923	124.9655	124.6923	0.00
23/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2035	2	2	2	0.00
23/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2045	2	2	2	0.00
23/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2025	2	2	2	0.00
23/09/2015	EL28 On 04-February-16			Bond Future	127.07	126.7895	127.0663	126.7895	0.00
23/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	1934	2	2	2	0.00
23/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	1944	2	2	2	0.00
23/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	1924	2	2	2	0.00
23/09/2015	ES33 On 05-November-15			Bond Future	9.97	81.1135	80.7309	81.1135	6,441.00
23/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7203	7	7	7	0.00
23/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7282	7	7	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
23/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7123	7	7	7	0.00
23/09/2015	ES33 On 04-February-16			Bond Future	10.06	82.4710	82.0813	82.4710	0.00
23/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	423	0	0	0	0.00
23/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	354	0	0	0	0.00
23/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	492	0	0	0	0.00
23/09/2015	ES33 On 05-May-16			Bond Future	10.14	80.1438	79.7473	80.1438	0.00
23/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1044	1	1	1	0.00
23/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	906	1	1	1	0.00
23/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	975	1	1	1	0.00
23/09/2015	GOVI On 05-November-15			GOVI	494.28	495.7640	494.2760	495.7640	449.00
23/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
23/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
23/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
23/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	357240	34	36	34	0.00
23/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	357340	34	36	34	0.00
23/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	357140	34	36	34	0.00
23/09/2015	GOVI On 04-February-16			GOVI	502.55	504.0630	502.5450	504.0630	26.00
23/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
23/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
23/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
23/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	94450	8	9	8	0.00
23/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	94650	8	9	8	0.00
23/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	94550	8	9	8	0.00
23/09/2015	GOVI On 05-May-16			GOVI	511.46	513.0040	511.4600	513.0040	0.00
23/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
23/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
23/09/2015	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
23/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	65300	5	7	5	0.00
23/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	65400	5	7	5	0.00
23/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	65500	5	7	5	0.00
23/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/09/2015	IGOV On 05-November-15			Index Future	231.40	230.9940	231.4040	230.9940	969.00
23/09/2015	IGOV On 04-February-16			Index Future	235.29	234.8800	235.2940	234.8800	82.00
23/09/2015	IGOV On 05-May-16			Index Future	239.49	239.0650	239.4870	239.0650	0.00
23/09/2015	ILBI On 05-November-15			Index Future	627.58	626.6940	627.5810	626.6940	0.00
23/09/2015	ILBI On 04-February-16			Index Future	638.29	637.3920	638.2930	637.3920	163.00
23/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.89	99.8954	99.8857	99.8954	0.00
23/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.00	100.0267	99.9995	100.0267	0.00
23/09/2015	IS05 On 17-December-20			Interest Rate Swap	99.60	99.5649	99.6022	99.5649	0.00
23/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.16	101.1107	101.1605	101.1107	0.00
23/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.38	93.6200	93.6200	93.6200	0.00
23/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	0.00
23/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	0.00
23/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
23/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	2,000.00
23/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
23/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.00	93.0000	93.0000	93.0000	0.00
23/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.19	92.8100	92.8100	92.8100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
23/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
23/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.3000	92.3000	92.3000	0.00
23/09/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.83	92.1700	92.1700	92.1700	0.00
23/09/2015	R023 On 05-November-15			Bond Future	8.32	98.6771	98.4383	98.6771	14,033.00
23/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	390	0	0	0	0.00
23/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	376	0	0	0	0.00
23/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	363	0	0	0	0.00
23/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2077	2	2	2	0.00
23/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2118	2	2	2	0.00
23/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2037	2	2	2	0.00
23/09/2015	R023 On 04-February-16			Bond Future	8.39	100.3285	100.0849	100.3285	1,050.00
23/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	788	1	1	1	0.00
23/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	821	1	1	1	0.00
23/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	804	1	1	1	0.00
23/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	2889	3	3	3	0.00
23/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	2853	3	3	3	0.00
23/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	2817	3	3	3	0.00
23/09/2015	R023 On 05-May-16			Bond Future	8.45	98.1799	97.9321	98.1799	0.00
23/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1726	2	2	2	0.00
23/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1704	2	2	2	0.00
23/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1682	2	2	2	0.00
23/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2697	3	3	3	0.00
23/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	2725	3	3	3	0.00
23/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2668	3	3	3	0.00
23/09/2015	R186 On 05-November-15			Bond Future	8.46	118.9427	118.5505	118.9427	32,884.00
23/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	816	1	1	1	0.00
23/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1489	2	1	2	200.00
23/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2907	3	3	3	0.00
23/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	765	1	1	1	0.00
23/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	103	0	0	0	169.00
23/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	191	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
23/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1136	1	1	1	843.00
23/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	346	0	0	0	200.00
23/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3477	4	3	4	0.00
23/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4398	5	4	5	0.00
23/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	114	0	0	0	1,200.00
23/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	842	1	1	1	0.00
23/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	869	1	1	1	0.00
23/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1688	2	2	2	650.00
23/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1905	2	2	2	0.00
23/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	2675	2	3	2	1,090.00
23/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6016	6	6	6	0.00
23/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5024	5	5	5	0.00
23/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1582	1	2	1	6,308.00
23/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	688	1	1	1	10,200.00
23/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2566	2	3	2	0.00
23/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2014	2	2	2	9,430.00
23/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2460	2	2	2	0.00
23/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1392	1	1	1	4,666.00
23/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1220	1	1	1	4,667.00
23/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	502	0	1	0	2,283.00
23/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2513	2	3	2	8,650.00
23/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	5860	6	6	6	0.00
23/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	4031	4	4	4	0.00
23/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	302	0	0	0	2,600.00
23/09/2015	R186 On 04-February-16			Bond Future	8.52	115.6355	115.2357	115.6355	5,365.00
23/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3597	4	4	4	0.00
23/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	341	0	0	0	0.00
23/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	332	0	0	0	0.00
23/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	323	0	0	0	0.00
23/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8536	8	9	8	0.00
23/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	1885	2	2	2	6,700.00
23/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8461	8	8	8	0.00
23/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	8611	8	9	8	0.00
23/09/2015	R186 On 05-May-16			Bond Future	8.57	117.6878	117.2811	117.6878	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
23/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2612	3	3	3	0.00
23/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2644	3	3	3	0.00
23/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2580	3	3	3	0.00
23/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	815	1	1	1	0.00
23/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4421	4	4	4	0.00
23/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4332	4	4	4	0.00
23/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	8760	8	9	8	0.00
23/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4377	4	4	4	0.00
23/09/2015	R186 On 04-August-16			Bond Future	8.62	114.5274	114.1113	114.5274	0.00
23/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3532	4	4	4	0.00
23/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3603	4	4	4	0.00
23/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3566	4	4	4	0.00
23/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4507	4	5	4	0.00
23/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4467	4	4	4	0.00
23/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4429	4	4	4	0.00
23/09/2015	R197 On 05-November-15			Bond Future	293.67	293.2635	293.6653	293.2635	927.00
23/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	1335	2	1	2	0.00
23/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	1345	2	1	2	0.00
23/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	1325	2	1	2	0.00
23/09/2015	R197 On 04-February-16			Bond Future	292.24	291.8347	292.2406	291.8347	0.00
23/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	4749	5	5	5	0.00
23/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	4769	5	5	5	0.00
23/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	4759	5	5	5	0.00
23/09/2015	R202 On 05-November-15			Bond Future	239.21	238.5411	239.2122	238.5411	53,286.00
23/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	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
23/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	6778	7	7	7	0.00
23/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	6798	7	7	7	0.00
23/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	6788	7	7	7	0.00
23/09/2015	R202 On 04-February-16			Bond Future	239.85	239.1742	239.8546	239.1742	0.00
23/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	135	1	0	1	0.00
23/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	145	1	0	1	0.00
23/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	155	1	0	1	0.00
23/09/2015	R203 On 05-November-15			Bond Future	7.27	102.9373	102.9209	102.9373	15,930.00
23/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2213	2	2	2	0.00
23/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2230	2	2	2	0.00
23/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2195	2	2	2	0.00
23/09/2015	R203 On 04-February-16			Bond Future	7.36	104.6600	104.6425	104.6600	0.00
23/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	224	0	0	0	0.00
23/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	237	0	0	0	0.00
23/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	231	0	0	0	0.00
23/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	399	0	0	0	0.00
23/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	390	0	0	0	0.00
23/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	382	0	0	0	0.00
23/09/2015	R203 On 05-May-16			Bond Future	7.39	102.3473	102.3297	102.3473	0.00
23/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	403	0	0	0	0.00
23/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	391	0	0	0	0.00
23/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	397	0	0	0	0.00
23/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	576	1	1	1	0.00
23/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	562	1	1	1	0.00
23/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	569	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
23/09/2015	R204 On 05-November-15			Bond Future	7.65	104.0687	104.0432	104.0687	24,021.00
23/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	3930	4	4	4	0.00
23/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	3902	4	4	4	0.00
23/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	3959	4	4	4	0.00
23/09/2015	R204 On 04-February-16			Bond Future	7.74	101.7739	101.7470	101.7739	0.00
23/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	419	0	0	0	0.00
23/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	409	0	0	0	0.00
23/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	400	0	0	0	0.00
23/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1008	1	1	1	0.00
23/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1024	1	1	1	0.00
23/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	991	1	1	1	0.00
23/09/2015	R204 On 05-May-16			Bond Future	7.79	103.5800	103.5528	103.5800	0.00
23/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	921	1	1	1	0.00
23/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	909	1	1	1	0.00
23/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	898	1	1	1	0.00
23/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1007	1	1	1	0.00
23/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	995	1	1	1	0.00
23/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1019	1	1	1	0.00
23/09/2015	R207 On 05-November-15			Bond Future	7.95	99.9533	99.8678	99.9533	43,931.00
23/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	321	0	0	0	0.00
23/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	344	0	0	0	0.00
23/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	332	0	0	0	0.00
23/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	123	0	0	0	19.00
23/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	89	0	0	0	53.00
23/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1040	1	1	1	0.00
23/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	1894	2	2	2	0.00
23/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	994	1	1	1	0.00
23/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	1682	2	2	2	0.00
23/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1017	1	1	1	0.00
23/09/2015	R207 On 04-February-16			Bond Future	8.03	97.9845	97.8967	97.9845	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
23/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	163	0	0	0	43.00
23/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	299	0	0	0	0.00
23/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	315	0	0	0	0.00
23/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	307	0	0	0	19.00
23/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2062	2	2	2	0.00
23/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2037	2	2	2	0.00
23/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2088	2	2	2	0.00
23/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	2689	3	3	3	0.00
23/09/2015	R207 On 05-May-16			Bond Future	8.10	99.7237	99.6345	99.7237	0.00
23/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	962	1	1	1	0.00
23/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	936	1	1	1	0.00
23/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	618	1	1	1	43.00
23/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	949	1	1	1	0.00
23/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1722	2	2	2	0.00
23/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1704	2	2	2	0.00
23/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2298	2	2	2	0.00
23/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1740	2	2	2	0.00
23/09/2015	R207 On 04-August-16			Bond Future	8.17	97.8942	97.8016	97.8942	0.00
23/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1210	1	1	1	0.00
23/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1237	1	1	1	0.00
23/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1223	1	1	1	0.00
23/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1730	2	2	2	0.00
23/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1714	2	2	2	0.00
23/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1699	2	2	2	0.00
23/09/2015	R208 On 05-November-15			Bond Future	8.10	95.0933	94.9482	95.0933	40,314.00
23/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1798	2	2	2	0.00
23/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	240	0	0	0	0.00
23/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	249	0	0	0	0.00
23/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	231	0	0	0	0.00
23/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	234	0	0	0	2,200.00
23/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	1700	2	2	2	0.00
23/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1667	2	2	2	0.00
23/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	1733	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
23/09/2015	R208 On 04-February-16			Bond Future	8.18	96.6847	96.5364	96.6847	0.00
23/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	530	1	1	1	0.00
23/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	518	1	1	1	0.00
23/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	542	1	1	1	0.00
23/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2270	2	2	2	0.00
23/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2241	2	2	2	0.00
23/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2212	2	2	2	0.00
23/09/2015	R208 On 05-May-16			Bond Future	8.23	94.9988	94.8480	94.9988	0.00
23/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1185	1	1	1	0.00
23/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1202	1	1	1	0.00
23/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1218	1	1	1	0.00
23/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2102	2	2	2	0.00
23/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2079	2	2	2	0.00
23/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2124	2	2	2	0.00
23/09/2015	R209 On 05-November-15			Bond Future	9.00	75.6025	75.1921	75.6025	24,850.00
23/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2631	3	3	3	0.00
23/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	30	0	0	0	0.00
23/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	337	0	0	0	900.00
23/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1549	2	2	2	0.00
23/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	32	0	0	0	0.00
23/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	33	0	0	0	0.00
23/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2209	2	2	2	0.00
23/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8074	8	8	8	0.00
23/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	827	1	1	1	900.00
23/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4213	4	4	4	0.00
23/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1567	1	2	1	500.00
23/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8159	8	8	8	0.00
23/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	7989	8	8	8	0.00
23/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1053	1	1	1	0.00
23/09/2015	R209 On 04-February-16			Bond Future	9.06	76.8677	76.4498	76.8677	400.00
23/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1715	2	2	2	0.00
23/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1771	2	2	2	0.00
23/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1743	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
23/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4712	5	5	5	0.00
23/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4006	4	4	4	0.00
23/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4103	4	4	4	0.00
23/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1431	1	1	1	2,200.00
23/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4054	4	4	4	0.00
23/09/2015	R209 On 05-May-16			Bond Future	9.10	75.0823	74.6571	75.0823	0.00
23/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3176	3	3	3	0.00
23/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3212	3	3	3	0.00
23/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3143	3	3	3	0.00
23/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	3939	4	4	4	0.00
23/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	3901	4	4	4	0.00
23/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	3979	4	4	4	0.00
23/09/2015	R210 On 05-November-15			Bond Future	179.06	178.6763	179.0640	178.6763	2,298.00
23/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	2946	3	3	3	0.00
23/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	2936	3	3	3	0.00
23/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	2926	3	3	3	0.00
23/09/2015	R210 On 04-February-16			Bond Future	182.07	181.6812	182.0740	181.6812	0.00
23/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	2926	3	3	3	0.00
23/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	2936	3	3	3	0.00
23/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	2916	3	3	3	0.00
23/09/2015	R211 On 05-November-15			Bond Future	135.85	135.8480	135.8477	135.8480	0.00
23/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	858	1	1	1	0.00
23/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	848	1	1	1	0.00
23/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	838	1	1	1	0.00
23/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
23/09/2015	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
23/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
23/09/2015	R211 On 04-February-16			Bond Future	136.43	136.4346	136.4331	136.4346	1,120.00
23/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2557	3	3	3	0.00
23/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2577	3	3	3	0.00
23/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2567	3	3	3	0.00
23/09/2015	R212 On 05-November-15			Bond Future	141.10	141.0965	141.0988	141.0965	928.00
23/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4901	5	5	5	0.00
23/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4911	5	5	5	0.00
23/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4891	5	5	5	0.00
23/09/2015	R212 On 04-February-16			Bond Future	141.61	141.6056	141.6067	141.6056	0.00
23/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4393	4	4	4	0.00
23/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4403	4	4	4	0.00
23/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4383	4	4	4	0.00
23/09/2015	R213 On 05-November-15			Bond Future	8.89	86.0693	85.7014	86.0693	21,426.00
23/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	12	0	0	0	0.00
23/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	14	0	0	0	0.00
23/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	13	0	0	0	0.00
23/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9098	9	9	9	0.00
23/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	8930	9	9	9	0.00
23/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9014	9	9	9	0.00
23/09/2015	R213 On 04-February-16			Bond Future	8.95	87.5098	87.1350	87.5098	450.00
23/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1953	2	2	2	0.00
23/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1983	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
23/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1923	2	2	2	0.00
23/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3454	3	3	3	0.00
23/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3410	3	3	3	0.00
23/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3498	3	3	3	0.00
23/09/2015	R213 On 05-May-16			Bond Future	9.00	85.5140	85.1326	85.5140	0.00
23/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2563	3	3	3	0.00
23/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2593	3	3	3	0.00
23/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2624	3	3	3	0.00
23/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4433	4	4	4	0.00
23/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4390	4	4	4	0.00
23/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4477	4	4	4	0.00
23/09/2015	R214 On 05-November-15			Bond Future	9.04	76.6110	76.1777	76.6110	11,693.00
23/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	26	0	0	0	0.00
23/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	29	0	0	0	0.00
23/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	27	0	0	0	0.00
23/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9028	9	9	9	0.00
23/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	8935	9	9	9	0.00
23/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8843	8	9	8	0.00
23/09/2015	R214 On 04-February-16			Bond Future	9.09	77.8932	77.4519	77.8932	4,620.00
23/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	375	0	0	0	0.00
23/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	384	0	0	0	0.00
23/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	366	0	0	0	0.00
23/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9619	9	10	9	0.00
23/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9703	9	10	9	0.00
23/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9788	9	10	9	0.00
23/09/2015	R214 On 05-May-16			Bond Future	9.14	75.9803	75.5313	75.9803	0.00
23/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3225	3	3	3	0.00
23/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3296	4	3	4	0.00
23/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3259	3	3	3	0.00
23/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4327	4	4	4	0.00
23/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4285	4	4	4	0.00
23/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4370	4	4	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
23/09/2015	R248 On 05-November-15			Bond Future	9.08	98.7892	98.2319	98.7892	48,482.00
23/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12219	12	12	12	0.00
23/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12095	12	12	12	0.00
23/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	11972	11	12	11	0.00
23/09/2015	R248 On 04-February-16			Bond Future	9.14	100.4425	99.8751	100.4425	3,750.00
23/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1419	1	1	1	0.00
23/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1317	1	1	1	0.00
23/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	1521	1	2	1	0.00
23/09/2015	R248 On 05-May-16			Bond Future	9.19	97.7891	97.2118	97.7891	0.00
23/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	1859	1	2	1	0.00
23/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	1961	1	2	1	0.00
23/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	1757	1	2	1	0.00