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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2015	2025 On 05-November-15			Bond Future	122.58	122.5769	122.5785	122.5769	544.00
14/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	412	0	412	0	0.00
14/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	422	0	422	0	0.00
14/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	432	0	432	0	0.00
14/09/2015	2025 On 04-February-16			Bond Future	123.43	123.4287	123.4272	123.4287	0.00
14/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2563	3	2563	3	0.00
14/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2573	3	2573	3	0.00
14/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2583	3	2583	3	0.00
14/09/2015	2030 On 05-November-15			Bond Future	8.95	95.0438	8.9464	95.0438	9,973.00
14/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	3451	3	3451	3	0.00
14/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	3372	3	3372	3	0.00
14/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3530	3	3530	3	0.00
14/09/2015	2030 On 04-February-16			Bond Future	9.01	92.6383	9.0107	92.6383	400.00
14/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1962	2	1962	2	0.00
14/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	2039	2	2039	2	0.00
14/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1886	1	1886	1	0.00
14/09/2015	2032 On 05-November-15			Bond Future	9.03	94.6983	9.0312	94.6983	1,579.00
14/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8879	8	8879	8	0.00
14/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8971	9	8971	9	0.00

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14/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8787	8	8787	8	0.00
14/09/2015	2032 On 04-February-16			Bond Future	9.09	96.2936	9.0948	96.2936	0.00
14/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	3299	3	3299	3	0.00
14/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	3215	3	3215	3	0.00
14/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	3132	3	3132	3	0.00
14/09/2015	2032 On 05-May-16			Bond Future	9.15	93.8490	9.1495	93.8490	0.00
14/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	1263	1	1263	1	0.00
14/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	1103	1	1103	1	0.00
14/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	1183	1	1183	1	0.00
14/09/2015	2033 On 05-November-15			Bond Future	102.87	102.8729	102.8744	102.8729	100.00
14/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	474	0	474	0	0.00
14/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	484	0	484	0	0.00
14/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	464	0	464	0	0.00
14/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
14/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
14/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
14/09/2015	2033 On 04-February-16			Bond Future	104.61	104.6144	104.6135	104.6144	0.00
14/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2203	2	2203	2	0.00
14/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2213	2	2213	2	0.00
14/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2223	2	2223	2	0.00
14/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
14/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
14/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
14/09/2015	2033 On 05-May-16			Bond Future	105.49	105.4929	105.4920	105.4929	0.00
14/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3092	3	3092	3	0.00
14/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3082	3	3082	3	0.00
14/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3102	3	3102	3	0.00
14/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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14/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
14/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
14/09/2015	2037 On 05-November-15			Bond Future	9.11	97.0666	9.1133	97.0666	49,930.00
14/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10785	10	10785	10	0.00
14/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10890	10	10890	10	0.00
14/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10679	10	10679	10	0.00
14/09/2015	2037 On 04-February-16			Bond Future	9.17	94.4447	9.1731	94.4447	370.00
14/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3837	3	3837	3	0.00
14/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3743	3	3743	3	0.00
14/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3930	3	3930	3	0.00
14/09/2015	2037 On 05-May-16			Bond Future	9.23	96.1254	9.2256	96.1254	0.00
14/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1993	2	1993	2	0.00
14/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	2083	2	2083	2	0.00
14/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1904	1	1904	1	0.00
14/09/2015	2038 On 05-November-15			Bond Future	125.53	125.0877	125.5311	125.0877	7,020.00
14/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8479	9	8479	9	0.00
14/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	8469	9	8469	9	0.00
14/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	8459	9	8459	9	0.00
14/09/2015	2038 On 04-February-16			Bond Future	126.28	125.8291	126.2770	125.8291	0.00
14/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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14/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	4723	5	4723	5	0.00
14/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	4733	5	4733	5	0.00
14/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	4713	5	4713	5	0.00
14/09/2015	2044 On 05-November-15			Bond Future	9.15	98.8565	9.1513	98.8565	17,486.00
14/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	9478	9	9478	9	0.00
14/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	9365	9	9365	9	0.00
14/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9592	9	9592	9	0.00
14/09/2015	2044 On 04-February-16			Bond Future	9.21	96.1396	9.2079	96.1396	0.00
14/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1932	1	1932	1	0.00
14/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	2131	2	2131	2	0.00
14/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	2032	2	2032	2	0.00
14/09/2015	2044 On 05-May-16			Bond Future	9.26	97.8504	9.2577	97.8504	0.00
14/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	2404	2	2404	2	0.00
14/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2602	2	2602	2	0.00
14/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	2503	2	2503	2	0.00
14/09/2015	2046 On 05-November-15			Bond Future	124.90	124.6250	124.9000	124.6250	6,432.00
14/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8100	8	8100	8	0.00
14/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8090	8	8090	8	0.00
14/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8110	8	8110	8	0.00
14/09/2015	2046 On 04-February-16			Bond Future	127.01	126.7346	127.0114	126.7346	0.00
14/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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14/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	999	1	999	1	0.00
14/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	989	1	989	1	0.00
14/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	979	1	979	1	0.00
14/09/2015	2050 On 05-November-15			Bond Future	132.94	132.4591	132.9380	132.4591	4,911.00
14/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12062	13	12062	13	0.00
14/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12072	13	12072	13	0.00
14/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12052	13	12052	13	0.00
14/09/2015	2050 On 04-February-16			Bond Future	133.65	133.1649	133.6489	133.1649	0.00
14/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4361	5	4361	5	0.00
14/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4351	5	4351	5	0.00
14/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4341	5	4341	5	0.00
14/09/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	AL37 On 05-November-15			Index Future	461.77	462.4510	461.7720	462.4510	3.00
14/09/2015	AL37 On 04-February-16			Index Future	469.54	470.2420	469.5370	470.2420	0.00
14/09/2015	AL7T On 05-November-15			Index Future	541.55	543.1650	541.5490	543.1650	1.00
14/09/2015	AL7T On 04-February-16			Index Future	550.66	552.3150	550.6550	552.3150	0.00
14/09/2015	ALBI On 05-November-15			Index Future	494.88	496.5160	494.8810	496.5160	456.00
14/09/2015	ALBI On 04-February-16			Index Future	503.20	504.8800	503.2020	504.8800	146.00
14/09/2015	ALBI On 05-May-16			Index Future	512.14	513.8540	512.1440	513.8540	0.00
14/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2015	EL28 On 05-November-15			Bond Future	124.65	124.3786	124.6512	124.3786	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
14/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2349	3	2349	3	0.00
14/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2359	3	2359	3	0.00
14/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2339	3	2339	3	0.00
14/09/2015	EL28 On 04-February-16			Bond Future	126.76	126.4843	126.7586	126.4843	0.00
14/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2241	3	2241	3	0.00
14/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2251	3	2251	3	0.00
14/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2231	3	2231	3	0.00
14/09/2015	ES33 On 05-November-15			Bond Future	10.02	80.7435	10.0172	80.7435	6,441.00
14/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7537	7	7537	7	0.00
14/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7616	7	7616	7	0.00
14/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7457	7	7457	7	0.00
14/09/2015	ES33 On 04-February-16			Bond Future	10.11	82.1037	10.1101	82.1037	0.00
14/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	755	0	755	0	0.00
14/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	686	0	686	0	0.00
14/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	824	0	824	0	0.00
14/09/2015	ES33 On 05-May-16			Bond Future	10.19	79.7731	10.1927	79.7731	0.00
14/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1378	1	1378	1	0.00
14/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1241	1	1241	1	0.00
14/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1309	1	1309	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
14/09/2015	GOVI On 05-November-15			GOVI	491.72	493.1800	491.7240	493.1800	446.00
14/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
14/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
14/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
14/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	382760	37	382760	37	0.00
14/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	382860	37	382860	37	0.00
14/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	382660	37	382660	37	0.00
14/09/2015	GOVI On 04-February-16			GOVI	499.99	501.4880	499.9920	501.4880	26.00
14/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
14/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
14/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
14/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	119980	11	119980	11	0.00
14/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	120180	11	120180	11	0.00
14/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	120080	11	120080	11	0.00
14/09/2015	GOVI On 05-May-16			GOVI	508.88	510.4010	508.8770	510.4010	0.00
14/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
14/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
14/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
14/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	91130	8	91130	8	0.00
14/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	91230	8	91230	8	0.00
14/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	91330	8	91330	8	0.00
14/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/09/2015	IGOV On 05-November-15			Index Future	230.98	230.4850	230.9760	230.4850	969.00
14/09/2015	IGOV On 04-February-16			Index Future	234.88	234.3860	234.8780	234.3860	82.00
14/09/2015	IGOV On 05-May-16			Index Future	239.07	238.5710	239.0700	238.5710	0.00
14/09/2015	ILBI On 05-November-15			Index Future	626.26	624.9560	626.2590	624.9560	0.00
14/09/2015	ILBI On 04-February-16			Index Future	636.96	635.6400	636.9620	635.6400	160.00
14/09/2015	IS01 On 19-December-16			Interest Rate Swap	100.02	100.0071	100.0204	100.0071	0.00
14/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.31	100.2646	100.3096	100.2646	0.00
14/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.34	100.1608	100.3396	100.1608	0.00
14/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.94	101.6022	101.9437	101.6022	0.00
14/09/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
14/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/09/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
14/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	0.00
14/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	0.00
14/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
14/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
14/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	2,000.00
14/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
14/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
14/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
14/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
14/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
14/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.91	92.0900	7.9100	92.0900	0.00
14/09/2015	R023 On 05-November-15			Bond Future	8.43	98.1065	8.4262	98.1065	14,358.00
14/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	334	0	334	0	0.00
14/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	322	0	322	0	0.00
14/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	311	0	311	0	0.00
14/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2593	2	2593	2	0.00
14/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2636	2	2636	2	0.00
14/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2551	2	2551	2	0.00
14/09/2015	R023 On 04-February-16			Bond Future	8.51	99.7592	8.5056	99.7592	1,050.00
14/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	687	1	687	1	0.00
14/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	716	1	716	1	0.00
14/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	701	1	701	1	0.00
14/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3359	3	3359	3	0.00
14/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3320	3	3320	3	0.00
14/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	3282	3	3282	3	0.00
14/09/2015	R023 On 05-May-16			Bond Future	8.56	97.6043	8.5641	97.6043	0.00
14/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1554	2	1554	2	0.00
14/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1534	2	1534	2	0.00
14/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1514	2	1514	2	0.00
14/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	3104	3	3104	3	0.00
14/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	3134	3	3134	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	3073	3	3073	3	0.00
14/09/2015	R186 On 05-November-15			Bond Future	8.54	118.3159	8.5425	118.3159	32,472.00
14/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	771	1	771	1	0.00
14/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1367	2	1367	2	200.00
14/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2633	3	2633	3	0.00
14/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	726	1	726	1	0.00
14/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	115	0	115	0	169.00
14/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	202	0	202	0	674.00
14/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1055	1	1055	1	843.00
14/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	348	0	348	0	200.00
14/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3151	3	3151	3	0.00
14/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	3998	4	3998	4	0.00
14/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	126	0	126	0	1,200.00
14/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	794	1	794	1	0.00
14/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	818	1	818	1	0.00
14/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1544	2	1544	2	650.00
14/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1736	2	1736	2	0.00
14/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3262	3	3262	3	1,090.00
14/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5661	5	5661	5	0.00
14/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6654	6	6654	6	0.00
14/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	2087	2	2087	2	6,308.00
14/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	1041	1	1041	1	10,200.00
14/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	3147	3	3147	3	0.00
14/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2559	2	2559	2	9,430.00
14/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	3035	3	3035	3	0.00
14/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1873	2	1873	2	4,666.00
14/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1678	2	1678	2	4,667.00
14/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	802	1	802	1	2,283.00
14/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	3091	3	3091	3	8,650.00
14/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6498	6	6498	6	0.00
14/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	4659	4	4659	4	0.00
14/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	527	0	527	0	2,600.00
14/09/2015	R186 On 04-February-16			Bond Future	8.61	115.0109	8.6059	115.0109	5,365.00
14/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3292	4	3292	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
14/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	329	0	329	0	0.00
14/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	321	0	321	0	0.00
14/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	313	0	313	0	0.00
14/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	9150	9	9150	9	0.00
14/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2205	2	2205	2	6,700.00
14/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	9074	9	9074	9	0.00
14/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	9226	9	9226	9	0.00
14/09/2015	R186 On 05-May-16			Bond Future	8.66	117.0569	8.6578	117.0569	0.00
14/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2424	3	2424	3	0.00
14/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2454	3	2454	3	0.00
14/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2394	3	2394	3	0.00
14/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	768	1	768	1	0.00
14/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4867	5	4867	5	0.00
14/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4774	5	4774	5	0.00
14/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9345	9	9345	9	0.00
14/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4820	5	4820	5	0.00
14/09/2015	R186 On 04-August-16			Bond Future	8.71	113.8909	8.7093	113.8909	0.00
14/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3308	4	3308	4	0.00
14/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3373	4	3373	4	0.00
14/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3340	4	3340	4	0.00
14/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4920	5	4920	5	0.00
14/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4878	5	4878	5	0.00
14/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4836	5	4836	5	0.00
14/09/2015	R197 On 05-November-15			Bond Future	292.82	292.6128	292.8156	292.6128	927.00
14/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	2184	2	2184	2	0.00
14/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	2194	2	2194	2	0.00
14/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	2174	2	2174	2	0.00
14/09/2015	R197 On 04-February-16			Bond Future	291.40	291.2051	291.4040	291.2051	0.00
14/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5586	6	5586	6	0.00
14/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	5606	6	5606	6	0.00
14/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	5596	6	5596	6	0.00
14/09/2015	R202 On 05-November-15			Bond Future	238.49	237.4900	238.4910	237.4900	53,286.00
14/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	7499	8	7499	8	0.00
14/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	7519	9	7519	9	0.00
14/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	7509	9	7509	9	0.00
14/09/2015	R202 On 04-February-16			Bond Future	239.14	238.1313	239.1436	238.1313	0.00
14/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	846	2	846	2	0.00
14/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	856	2	856	2	0.00
14/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	866	2	866	2	0.00
14/09/2015	R203 On 05-November-15			Bond Future	7.47	102.6168	7.4718	102.6168	15,930.00
14/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2561	3	2561	3	0.00
14/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2579	3	2579	3	0.00
14/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2544	2	2544	2	0.00
14/09/2015	R203 On 04-February-16			Bond Future	7.59	104.3454	7.5879	104.3454	0.00
14/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	128	0	128	0	0.00
14/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	136	0	136	0	0.00
14/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	132	0	132	0	0.00
14/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	648	1	648	1	0.00
14/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	637	1	637	1	0.00
14/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	626	1	626	1	0.00
14/09/2015	R203 On 05-May-16			Bond Future	7.66	102.0312	7.6586	102.0312	0.00
14/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	284	0	284	0	0.00
14/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	275	0	275	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
14/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	279	0	279	0	0.00
14/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	807	1	807	1	0.00
14/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	791	1	791	1	0.00
14/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	799	1	799	1	0.00
14/09/2015	R204 On 05-November-15			Bond Future	7.83	103.6314	7.8315	103.6314	23,871.00
14/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4426	4	4426	4	0.00
14/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4397	4	4397	4	0.00
14/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4454	4	4454	4	0.00
14/09/2015	R204 On 04-February-16			Bond Future	7.93	101.3405	7.9302	101.3405	0.00
14/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	287	0	287	0	0.00
14/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	280	0	280	0	0.00
14/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	273	0	273	0	0.00
14/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1373	1	1373	1	0.00
14/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1391	1	1391	1	0.00
14/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1354	1	1354	1	0.00
14/09/2015	R204 On 05-May-16			Bond Future	8.01	103.1430	8.0058	103.1430	0.00
14/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	725	1	725	1	0.00
14/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	715	1	715	1	0.00
14/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	705	1	705	1	0.00
14/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1310	1	1310	1	0.00
14/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1297	1	1297	1	0.00
14/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1324	1	1324	1	0.00
14/09/2015	R207 On 05-November-15			Bond Future	8.10	99.5191	8.1002	99.5191	44,623.00
14/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	235	0	235	0	0.00
14/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	252	0	252	0	0.00
14/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	244	0	244	0	0.00
14/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	92	0	92	0	19.00
14/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	67	0	67	0	53.00
14/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1479	1	1479	1	0.00
14/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2396	2	2396	2	0.00
14/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1426	1	1426	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
14/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	2174	2	2174	2	0.00
14/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1452	1	1452	1	0.00
14/09/2015	R207 On 04-February-16			Bond Future	8.19	97.5540	8.1931	97.5540	0.00
14/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	123	0	123	0	43.00
14/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	228	0	228	0	0.00
14/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	240	0	240	0	0.00
14/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	234	0	234	0	19.00
14/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2513	2	2513	2	0.00
14/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2486	2	2486	2	0.00
14/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2540	2	2540	2	0.00
14/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	3172	3	3172	3	0.00
14/09/2015	R207 On 05-May-16			Bond Future	8.27	99.2894	8.2720	99.2894	0.00
14/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	789	1	789	1	0.00
14/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	767	1	767	1	0.00
14/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	496	1	496	1	43.00
14/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	778	1	778	1	0.00
14/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	2080	2	2080	2	0.00
14/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	2060	2	2060	2	0.00
14/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2705	3	2705	3	0.00
14/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	2100	2	2100	2	0.00
14/09/2015	R207 On 04-August-16			Bond Future	8.35	97.4571	8.3541	97.4571	0.00
14/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1030	1	1030	1	0.00
14/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1054	1	1054	1	0.00
14/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1042	1	1042	1	0.00
14/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	2082	2	2082	2	0.00
14/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	2065	2	2065	2	0.00
14/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	2048	2	2048	2	0.00
14/09/2015	R208 On 05-November-15			Bond Future	8.22	94.6200	8.2238	94.6200	40,314.00
14/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1475	2	1475	2	0.00
14/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	192	0	192	0	0.00
14/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	199	0	199	0	0.00
14/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	185	0	185	0	0.00
14/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	427	0	427	0	2,200.00
14/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	2168	2	2168	2	0.00

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14/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	2133	2	2133	2	0.00
14/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	2203	2	2203	2	0.00
14/09/2015	R208 On 04-February-16			Bond Future	8.31	96.2141	8.3052	96.2141	0.00
14/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	431	0	431	0	0.00
14/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	422	0	422	0	0.00
14/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	441	1	441	1	0.00
14/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2689	3	2689	3	0.00
14/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2658	3	2658	3	0.00
14/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2628	2	2628	2	0.00
14/09/2015	R208 On 05-May-16			Bond Future	8.37	94.5238	8.3712	94.5238	0.00
14/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1037	1	1037	1	0.00
14/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1052	1	1052	1	0.00
14/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1066	1	1066	1	0.00
14/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2472	2	2472	2	0.00
14/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2448	2	2448	2	0.00
14/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2497	2	2497	2	0.00
14/09/2015	R209 On 05-November-15			Bond Future	9.05	75.2408	9.0460	75.2408	24,850.00
14/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2567	3	2567	3	0.00
14/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	45	0	45	0	0.00
14/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	385	0	385	0	900.00
14/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1552	2	1552	2	0.00
14/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	47	0	47	0	0.00
14/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	50	0	50	0	0.00
14/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2172	2	2172	2	0.00
14/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8412	8	8412	8	0.00
14/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1086	1	1086	1	900.00
14/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4584	4	4584	4	0.00
14/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1893	2	1893	2	500.00
14/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8497	8	8497	8	0.00
14/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	8328	8	8328	8	0.00
14/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1338	1	1338	1	0.00
14/09/2015	R209 On 04-February-16			Bond Future	9.10	76.5084	9.1014	76.5084	400.00
14/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1671	2	1671	2	0.00
14/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1724	2	1724	2	0.00

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14/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1697	2	1697	2	0.00
14/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4540	5	4540	5	0.00
14/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4280	4	4280	4	0.00
14/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4380	4	4380	4	0.00
14/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1579	1	1579	1	2,200.00
14/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4330	4	4330	4	0.00
14/09/2015	R209 On 05-May-16			Bond Future	9.15	74.7197	9.1487	74.7197	0.00
14/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3080	3	3080	3	0.00
14/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3113	3	3113	3	0.00
14/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3048	3	3048	3	0.00
14/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4167	4	4167	4	0.00
14/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	4126	4	4126	4	0.00
14/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4208	4	4208	4	0.00
14/09/2015	R210 On 05-November-15			Bond Future	178.64	178.2553	178.6425	178.2553	2,298.00
14/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3367	4	3367	4	0.00
14/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3357	4	3357	4	0.00
14/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3347	4	3347	4	0.00
14/09/2015	R210 On 04-February-16			Bond Future	181.66	181.2729	181.6623	181.2729	0.00
14/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3338	4	3338	4	0.00
14/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3348	4	3348	4	0.00
14/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3328	4	3328	4	0.00
14/09/2015	R211 On 05-November-15			Bond Future	135.95	135.9096	135.9452	135.9096	0.00
14/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	955	1	955	1	0.00
14/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	945	1	945	1	0.00
14/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	935	1	935	1	0.00
14/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
14/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
14/09/2015	R211 On 05-November-15	134.99	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
14/09/2015	R211 On 04-February-16			Bond Future	136.55	136.5122	136.5450	136.5122	1,120.00
14/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2445	2	2445	2	0.00
14/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2465	2	2465	2	0.00
14/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2455	2	2455	2	0.00
14/09/2015	R212 On 05-November-15			Bond Future	141.03	140.8664	141.0327	140.8664	928.00
14/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4967	5	4967	5	0.00
14/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4977	5	4977	5	0.00
14/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4957	5	4957	5	0.00
14/09/2015	R212 On 04-February-16			Bond Future	141.55	141.3872	141.5528	141.3872	0.00
14/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4447	5	4447	5	0.00
14/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4457	5	4457	5	0.00
14/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4437	5	4437	5	0.00
14/09/2015	R213 On 05-November-15			Bond Future	8.98	85.4451	8.9765	85.4451	21,426.00
14/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	17	0	17	0	0.00
14/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	19	0	19	0	0.00
14/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	18	0	18	0	0.00
14/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9725	9	9725	9	0.00
14/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9558	9	9558	9	0.00
14/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9641	9	9641	9	0.00
14/09/2015	R213 On 04-February-16			Bond Future	9.04	86.8845	9.0416	86.8845	450.00
14/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1778	2	1778	2	0.00
14/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1806	2	1806	2	0.00
14/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1750	2	1750	2	0.00
14/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3903	4	3903	4	0.00
14/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3857	4	3857	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
14/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3950	4	3950	4	0.00
14/09/2015	R213 On 05-May-16			Bond Future	9.09	84.8809	9.0924	84.8809	0.00
14/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2396	3	2396	3	0.00
14/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2424	3	2424	3	0.00
14/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2452	3	2452	3	0.00
14/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4896	5	4896	5	0.00
14/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4851	5	4851	5	0.00
14/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4942	5	4942	5	0.00
14/09/2015	R214 On 05-November-15			Bond Future	9.09	76.2312	9.0862	76.2312	11,693.00
14/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	38	0	38	0	0.00
14/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	42	0	42	0	0.00
14/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	40	0	40	0	0.00
14/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9419	9	9419	9	0.00
14/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	9327	9	9327	9	0.00
14/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	9235	9	9235	9	0.00
14/09/2015	R214 On 04-February-16			Bond Future	9.14	77.5153	9.1428	77.5153	4,620.00
14/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	381	0	381	0	0.00
14/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	390	0	390	0	0.00
14/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	372	0	372	0	0.00
14/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	10002	10	10002	10	0.00
14/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	10087	10	10087	10	0.00
14/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	10172	10	10172	10	0.00
14/09/2015	R214 On 05-May-16			Bond Future	9.19	75.5986	9.1871	75.5986	0.00
14/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3103	3	3103	3	0.00
14/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3170	3	3170	3	0.00
14/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3137	3	3137	3	0.00
14/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4585	4	4585	4	0.00
14/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4540	4	4540	4	0.00
14/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4630	4	4630	4	0.00
14/09/2015	R248 On 05-November-15			Bond Future	9.13	98.2477	9.1319	98.2477	48,592.00
14/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12706	12	12706	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12583	12	12583	12	0.00
14/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	12459	12	12459	12	0.00
14/09/2015	R248 On 04-February-16			Bond Future	9.19	99.9027	9.1899	99.9027	3,750.00
14/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1906	1	1906	1	0.00
14/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1804	1	1804	1	0.00
14/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	2008	1	2008	1	0.00
14/09/2015	R248 On 05-May-16			Bond Future	9.24	97.2436	9.2354	97.2436	0.00
14/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	2351	2	2351	2	0.00
14/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	2453	2	2453	2	0.00
14/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	2249	2	2249	2	0.00