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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	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
14/10/2015	2025 On 05-November-15			Bond Future	123.37	123.2941	123.3698	123.2941	612.00
14/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	360	0	360	0	0.00
14/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	380	0	380	0	0.00
14/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	370	0	370	0	0.00
14/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2025 On 04-February-16			Bond Future	124.20	124.1258	124.2009	124.1258	0.00
14/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1789	2	1789	2	0.00
14/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1799	2	1799	2	0.00
14/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1809	2	1809	2	0.00
14/10/2015	2030 On 05-November-15			Bond Future	8.66	96.3711	8.6601	96.3711	9,973.00
14/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	1258	2	1258	2	0.00
14/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	1179	2	1179	2	0.00
14/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	1338	2	1338	2	0.00
14/10/2015	2030 On 04-February-16			Bond Future	8.72	93.9605	8.7186	93.9605	400.00
14/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	317	0	317	0	0.00
14/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	240	0	240	0	0.00
14/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	164	0	164	0	0.00
14/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2032 On 05-November-15			Bond Future	8.73	96.2463	8.7298	96.2463	2,982.00
14/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	6404	7	6404	7	0.00
14/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	6496	7	6496	7	0.00

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14/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	6312	7	6312	7	0.00
14/10/2015	2032 On 04-February-16			Bond Future	8.79	97.8401	8.7874	97.8401	0.00
14/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	809	1	809	1	0.00
14/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	725	1	725	1	0.00
14/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	642	1	642	1	0.00
14/10/2015	2032 On 05-May-16			Bond Future	8.83	95.4122	8.8341	95.4122	0.00
14/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	1339	1	1339	1	0.00
14/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	1259	1	1259	1	0.00
14/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	1418	1	1418	1	0.00
14/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2033 On 05-November-15			Bond Future	102.38	102.3136	102.3782	102.3136	0.00
14/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	22	0	22	0	0.00
14/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	32	0	32	0	0.00
14/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	12	0	12	0	0.00
14/10/2015	2033 On 04-February-16			Bond Future	104.08	104.0165	104.0803	104.0165	0.00
14/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	1670	2	1670	2	0.00
14/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1680	2	1680	2	0.00
14/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1690	2	1690	2	0.00
14/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2033 On 05-May-16			Bond Future	104.94	104.8746	104.9384	104.8746	0.00
14/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2538	2	2538	2	0.00
14/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2528	2	2528	2	0.00
14/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2548	2	2548	2	0.00
14/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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14/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2037 On 05-November-15			Bond Future	8.88	98.1181	8.8844	98.1181	49,825.00
14/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	8712	9	8712	9	0.00
14/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	8818	9	8818	9	0.00
14/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	8607	9	8607	9	0.00
14/10/2015	2037 On 04-February-16			Bond Future	8.94	95.4861	8.9404	95.4861	370.00
14/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	1757	2	1757	2	0.00
14/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	1663	2	1663	2	0.00
14/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	1850	2	1850	2	0.00
14/10/2015	2037 On 05-May-16			Bond Future	8.99	97.1746	8.9876	97.1746	0.00
14/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	21	0	21	0	0.00
14/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	201	0	201	0	0.00
14/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	111	0	111	0	0.00
14/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	1	0	1	0.00
14/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2038 On 05-November-15			Bond Future	126.94	126.8563	126.9367	126.8563	8,054.00
14/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	7073	7	7073	7	0.00
14/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	7063	7	7063	7	0.00
14/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	7053	7	7053	7	0.00
14/10/2015	2038 On 04-February-16			Bond Future	127.67	127.5949	127.6746	127.5949	0.00
14/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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14/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	3325	3	3325	3	0.00
14/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	3335	3	3335	3	0.00
14/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	3315	3	3315	3	0.00
14/10/2015	2044 On 05-November-15			Bond Future	8.92	100.0461	8.9186	100.0461	17,516.00
14/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	7173	8	7173	8	0.00
14/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	7059	8	7059	8	0.00
14/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	7287	8	7287	8	0.00
14/10/2015	2044 On 04-February-16			Bond Future	8.97	97.3208	8.9714	97.3208	0.00
14/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	385	0	385	0	0.00
14/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	186	0	186	0	0.00
14/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	285	0	285	0	0.00
14/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2044 On 05-May-16			Bond Future	9.02	99.0418	9.0159	99.0418	0.00
14/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	58	1	58	1	0.00
14/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	257	1	257	1	0.00
14/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	157	1	157	1	0.00
14/10/2015	2046 On 05-November-15			Bond Future	126.80	126.7147	126.7951	126.7147	6,943.00
14/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	6205	6	6205	6	0.00
14/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	6195	6	6195	6	0.00
14/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	6215	6	6215	6	0.00
14/10/2015	2046 On 04-February-16			Bond Future	128.90	128.8234	128.9034	128.8234	0.00
14/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	913	1	913	1	0.00
14/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	893	1	893	1	0.00

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14/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	903	1	903	1	0.00
14/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
14/10/2015	2050 On 05-November-15			Bond Future	134.46	134.3698	134.4558	134.3698	5,431.00
14/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	10544	11	10544	11	0.00
14/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	10554	11	10554	11	0.00
14/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	10534	11	10534	11	0.00
14/10/2015	2050 On 04-February-16			Bond Future	135.16	135.0774	135.1626	135.0774	0.00
14/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	2847	3	2847	3	0.00
14/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	2837	3	2837	3	0.00
14/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	2827	3	2827	3	0.00
14/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	AL37 On 05-November-15			Index Future	468.71	467.4460	468.7070	467.4460	3.00
14/10/2015	AL37 On 04-February-16			Index Future	476.46	475.1840	476.4620	475.1840	0.00
14/10/2015	AL7T On 05-November-15			Index Future	552.59	550.4120	552.5860	550.4120	1.00
14/10/2015	AL7T On 04-February-16			Index Future	561.73	559.5230	561.7280	559.5230	0.00
14/10/2015	ALBI On 05-November-15			Index Future	504.86	502.6120	504.8550	502.6120	459.00
14/10/2015	ALBI On 04-February-16			Index Future	513.21	510.9320	513.2070	510.9320	146.00
14/10/2015	ALBI On 05-May-16			Index Future	522.27	519.9530	522.2660	519.9530	0.00
14/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2015	EL28 On 05-November-15			Bond Future	126.49	126.4053	126.4890	126.4053	0.00
14/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	EL28 On 05-November-15	127.00	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
14/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	511	1	511	1	0.00
14/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	521	1	521	1	0.00
14/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	501	1	501	1	0.00
14/10/2015	EL28 On 04-February-16			Bond Future	128.59	128.5093	128.5922	128.5093	0.00
14/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	408	0	408	0	0.00
14/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	418	1	418	1	0.00
14/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	398	0	398	0	0.00
14/10/2015	ES33 On 05-November-15			Bond Future	9.75	81.8485	9.7467	81.8485	6,561.00
14/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5632	6	5632	6	0.00
14/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5711	6	5711	6	0.00
14/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5553	6	5553	6	0.00
14/10/2015	ES33 On 04-February-16			Bond Future	9.83	83.2040	9.8341	83.2040	0.00
14/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1090	1	1090	1	0.00
14/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1228	1	1228	1	0.00
14/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1159	1	1159	1	0.00
14/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
14/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
14/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
14/10/2015	ES33 On 05-May-16			Bond Future	9.91	80.8840	9.9092	80.8840	0.00
14/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	560	0	560	0	0.00
14/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	697	0	697	0	0.00
14/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	628	0	628	0	0.00
14/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
14/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
14/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
14/10/2015	GOVI On 05-November-15			GOVI	501.16	499.1090	501.1620	499.1090	453.00
14/10/2015	GOVI On 05-November-15	530.01	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
14/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
14/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
14/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	288380	31	288380	31	0.00
14/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	288480	31	288480	31	0.00
14/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	288280	31	288280	31	0.00
14/10/2015	GOVI On 04-February-16			GOVI	509.45	507.3710	509.4540	507.3710	26.00
14/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
14/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
14/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
14/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	25360	5	25360	5	0.00
14/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	25560	5	25560	5	0.00
14/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	25460	5	25460	5	0.00
14/10/2015	GOVI On 05-May-16			GOVI	518.45	516.3290	518.4470	516.3290	0.00
14/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	4570	0	4570	0	0.00
14/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	4370	0	4370	0	0.00
14/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	4470	0	4470	0	0.00
14/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	2	0	2	0.00
14/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	2	0	2	0.00
14/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	2	0	2	0.00
14/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/10/2015	IGOV On 05-November-15			Index Future	232.87	232.7380	232.8680	232.7380	971.00
14/10/2015	IGOV On 04-February-16			Index Future	236.74	236.6100	236.7390	236.6100	82.00
14/10/2015	IGOV On 05-May-16			Index Future	240.94	240.8070	240.9370	240.8070	0.00
14/10/2015	ILBI On 05-November-15			Index Future	631.89	631.2750	631.8910	631.2750	0.00
14/10/2015	ILBI On 04-February-16			Index Future	642.65	642.0190	642.6450	642.0190	163.00
14/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.67	99.7273	99.6750	99.7273	0.00
14/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.56	99.6899	99.5629	99.6899	0.00
14/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.60	98.9673	98.6019	98.9673	0.00
14/10/2015	IS10 On 17-December-25			Interest Rate Swap	99.93	100.4245	99.9303	100.4245	0.00
14/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	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
14/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
14/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.40	93.6100	6.4000	93.6100	0.00
14/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
14/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.53	93.4800	6.5300	93.4800	2,000.00
14/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.57	93.4400	6.5700	93.4400	0.00
14/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.2400	6.8200	93.2400	0.00
14/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	93.0100	7.0500	93.0100	0.00
14/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.8600	7.2200	92.8600	0.00
14/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.7200	7.4000	92.7200	0.00
14/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.5700	7.5600	92.5700	0.00
14/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.4400	7.6800	92.4400	0.00
14/10/2015	R023 On 05-November-15			Bond Future	8.05	99.4892	8.0525	99.4892	14,015.00
14/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	591	0	591	0	0.00
14/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	567	0	567	0	0.00
14/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	543	0	543	0	0.00
14/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	850	1	850	1	0.00
14/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	881	1	881	1	0.00
14/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	820	1	820	1	0.00
14/10/2015	R023 On 04-February-16			Bond Future	8.12	101.1369	8.1192	101.1369	1,050.00
14/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1186	1	1186	1	0.00
14/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1232	1	1232	1	0.00
14/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1209	1	1209	1	0.00
14/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1864	2	1864	2	0.00
14/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1834	2	1834	2	0.00
14/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1805	2	1805	2	0.00
14/10/2015	R023 On 05-May-16			Bond Future	8.16	98.9956	8.1617	98.9956	0.00
14/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2323	2	2323	2	0.00
14/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2295	2	2295	2	0.00
14/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2268	2	2268	2	0.00
14/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1848	2	1848	2	0.00
14/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1871	2	1871	2	0.00
14/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1825	2	1825	2	0.00
14/10/2015	R186 On 05-November-15			Bond Future	8.24	119.8422	8.2351	119.8422	33,013.00
14/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	2126	2	2126	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	4090	4	4090	4	0.00
14/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	1086	1	1086	1	0.00
14/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	1007	1	1007	1	0.00
14/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	70	0	70	0	169.00
14/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	169	0	169	0	674.00
14/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1585	1	1585	1	843.00
14/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	376	0	376	0	200.00
14/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	4807	4	4807	4	0.00
14/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	5900	5	5900	5	0.00
14/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	81	0	81	0	1,200.00
14/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	1127	1	1127	1	0.00
14/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	1169	1	1169	1	0.00
14/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	2422	2	2422	2	650.00
14/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	2734	2	2734	2	0.00
14/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1127	1	1127	1	1,090.00
14/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	3212	4	3212	4	0.00
14/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	4194	5	4194	5	0.00
14/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	429	1	429	1	6,308.00
14/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	81	0	81	0	10,200.00
14/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1047	1	1047	1	0.00
14/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	674	1	674	1	9,430.00
14/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	970	1	970	1	0.00
14/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	336	0	336	0	4,666.00
14/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	260	0	260	0	4,667.00
14/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1008	1	1008	1	8,650.00
14/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	42	0	42	0	2,283.00
14/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	4038	5	4038	5	0.00
14/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2270	3	2270	3	0.00
14/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	14	0	14	0	2,600.00
14/10/2015	R186 On 04-February-16			Bond Future	8.29	116.5293	8.2909	116.5293	5,465.00
14/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	4515	4	4515	4	0.00
14/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	420	0	420	0	0.00
14/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	409	0	409	0	0.00
14/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	398	0	398	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
14/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	6814	7	6814	7	0.00
14/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1006	1	1006	1	6,700.00
14/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	6742	7	6742	7	0.00
14/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	6888	7	6888	7	0.00
14/10/2015	R186 On 05-May-16			Bond Future	8.33	118.5891	8.3328	118.5891	0.00
14/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3195	3	3195	3	0.00
14/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3233	3	3233	3	0.00
14/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	3156	3	3156	3	0.00
14/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	996	1	996	1	0.00
14/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3177	3	3177	3	0.00
14/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3101	3	3101	3	0.00
14/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	7121	8	7121	8	0.00
14/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3139	3	3139	3	0.00
14/10/2015	R186 On 04-August-16			Bond Future	8.37	115.4283	8.3744	115.4283	0.00
14/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4215	4	4215	4	0.00
14/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4295	4	4295	4	0.00
14/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4255	4	4255	4	0.00
14/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3352	4	3352	4	0.00
14/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3318	4	3318	4	0.00
14/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3285	4	3285	4	0.00
14/10/2015	R197 On 05-November-15			Bond Future	294.96	294.3845	294.9620	294.3845	927.00
14/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	38	1	38	1	0.00
14/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	48	1	48	1	0.00
14/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	28	1	28	1	0.00
14/10/2015	R197 On 04-February-16			Bond Future	293.51	292.9298	293.5119	292.9298	0.00
14/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	3478	4	3478	4	0.00
14/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	3498	4	3498	4	0.00
14/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	3488	4	3488	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
14/10/2015	R202 On 05-November-15			Bond Future	240.79	240.6419	240.7930	240.6419	53,917.00
14/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	5197	5	5197	5	0.00
14/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	5217	5	5217	5	0.00
14/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	5207	5	5207	5	0.00
14/10/2015	R202 On 04-February-16			Bond Future	241.42	241.2719	241.4214	241.2719	0.00
14/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	1431	1	1431	1	0.00
14/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	1411	1	1411	1	0.00
14/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	1421	1	1421	1	0.00
14/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
14/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
14/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
14/10/2015	R203 On 05-November-15			Bond Future	7.01	103.2037	7.0137	103.2037	15,930.00
14/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1773	2	1773	2	0.00
14/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1791	2	1791	2	0.00
14/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1755	2	1755	2	0.00
14/10/2015	R203 On 04-February-16			Bond Future	7.07	104.9128	7.0712	104.9128	0.00
14/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	411	0	411	0	0.00
14/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	431	0	431	0	0.00
14/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	421	0	421	0	0.00
14/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	158	0	158	0	0.00
14/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	153	0	153	0	0.00
14/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	148	0	148	0	0.00
14/10/2015	R203 On 05-May-16			Bond Future	7.05	102.5973	7.0509	102.5973	0.00
14/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	579	0	579	0	0.00
14/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	563	0	563	0	0.00
14/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	571	0	571	0	0.00
14/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	321	0	321	0	0.00
14/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	311	0	311	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
14/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	316	0	316	0	0.00
14/10/2015	R204 On 05-November-15			Bond Future	7.39	104.5144	7.3943	104.5144	24,681.00
14/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3226	3	3226	3	0.00
14/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3197	3	3197	3	0.00
14/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3254	3	3254	3	0.00
14/10/2015	R204 On 04-February-16			Bond Future	7.46	102.2089	7.4613	102.2089	0.00
14/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	640	1	640	1	0.00
14/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	626	1	626	1	0.00
14/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	612	1	612	1	0.00
14/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	527	1	527	1	0.00
14/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	539	1	539	1	0.00
14/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	515	1	515	1	0.00
14/10/2015	R204 On 05-May-16			Bond Future	7.49	104.0154	7.4925	104.0154	0.00
14/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1215	1	1215	1	0.00
14/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1200	1	1200	1	0.00
14/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1186	1	1186	1	0.00
14/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	596	1	596	1	0.00
14/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	588	1	588	1	0.00
14/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	605	1	605	1	0.00
14/10/2015	R207 On 05-November-15			Bond Future	7.66	100.5787	7.6585	100.5787	40,851.00
14/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	592	0	592	0	0.00
14/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	635	0	635	0	0.00
14/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	613	0	613	0	0.00
14/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	210	0	210	0	19.00
14/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	144	0	144	0	53.00
14/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	308	0	308	0	0.00
14/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	945	1	945	1	0.00
14/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	281	0	281	0	0.00
14/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	765	1	765	1	0.00
14/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	294	0	294	0	0.00
14/10/2015	R207 On 04-February-16			Bond Future	7.73	98.6030	7.7270	98.6030	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
14/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	268	0	268	0	43.00
14/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	483	0	483	0	0.00
14/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	508	0	508	0	0.00
14/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	495	0	495	0	19.00
14/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1249	1	1249	1	0.00
14/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1228	1	1228	1	0.00
14/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1270	1	1270	1	0.00
14/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1792	2	1792	2	0.00
14/10/2015	R207 On 05-May-16			Bond Future	7.77	100.3460	7.7735	100.3460	0.00
14/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1321	1	1321	1	0.00
14/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1287	1	1287	1	0.00
14/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	867	1	867	1	43.00
14/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1304	1	1304	1	0.00
14/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1066	1	1066	1	0.00
14/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1052	1	1052	1	0.00
14/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1536	2	1536	2	0.00
14/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1080	1	1080	1	0.00
14/10/2015	R207 On 04-August-16			Bond Future	7.82	98.5137	7.8198	98.5137	0.00
14/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1606	1	1606	1	0.00
14/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1639	1	1639	1	0.00
14/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1622	1	1622	1	0.00
14/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1109	1	1109	1	0.00
14/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1097	1	1097	1	0.00
14/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1084	1	1084	1	0.00
14/10/2015	R208 On 05-November-15			Bond Future	7.82	95.8160	7.8223	95.8160	39,606.00
14/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2730	2	2730	2	0.00
14/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	391	0	391	0	0.00
14/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	409	0	409	0	0.00
14/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	374	0	374	0	0.00
14/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	11	0	11	0	2,200.00
14/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	696	1	696	1	0.00
14/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	672	1	672	1	0.00
14/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	721	1	721	1	0.00
14/10/2015	R208 On 04-February-16			Bond Future	7.89	97.4028	7.8868	97.4028	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
14/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	824	1	824	1	0.00
14/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	807	1	807	1	0.00
14/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	841	1	841	1	0.00
14/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1402	2	1402	2	0.00
14/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1379	2	1379	2	0.00
14/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1355	2	1355	2	0.00
14/10/2015	R208 On 05-May-16			Bond Future	7.93	95.7228	7.9305	95.7228	0.00
14/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1636	1	1636	1	0.00
14/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1657	2	1657	2	0.00
14/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1678	2	1678	2	0.00
14/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1388	2	1388	2	0.00
14/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1370	2	1370	2	0.00
14/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1406	2	1406	2	0.00
14/10/2015	R209 On 05-November-15			Bond Future	8.81	76.1802	8.8083	76.1802	24,850.00
14/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	3417	3	3417	3	0.00
14/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	7	0	7	0	0.00
14/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	283	0	283	0	900.00
14/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	1954	2	1954	2	0.00
14/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	8	0	8	0	0.00
14/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	9	0	9	0	0.00
14/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	2859	2	2859	2	0.00
14/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	6588	7	6588	7	0.00
14/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	151	0	151	0	900.00
14/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2697	3	2697	3	0.00
14/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	510	1	510	1	500.00
14/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	6674	7	6674	7	0.00
14/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	6502	7	6502	7	0.00
14/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	241	0	241	0	0.00
14/10/2015	R209 On 04-February-16			Bond Future	8.86	77.4418	8.8600	77.4418	400.00
14/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	2047	2	2047	2	0.00
14/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	2115	2	2115	2	0.00
14/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	2080	2	2080	2	0.00
14/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	5538	5	5538	5	0.00
14/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	2877	3	2877	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
14/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	2963	3	2963	3	0.00
14/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	784	1	784	1	2,200.00
14/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	2920	3	2920	3	0.00
14/10/2015	R209 On 05-May-16			Bond Future	8.90	75.6611	8.9020	75.6611	0.00
14/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3687	3	3687	3	0.00
14/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3726	3	3726	3	0.00
14/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3648	3	3648	3	0.00
14/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	2958	3	2958	3	0.00
14/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	2924	3	2924	3	0.00
14/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	2993	3	2993	3	0.00
14/10/2015	R210 On 05-November-15			Bond Future	181.09	180.9788	181.0905	180.9788	2,894.00
14/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	920	1	920	1	0.00
14/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	910	1	910	1	0.00
14/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	900	1	900	1	0.00
14/10/2015	R210 On 04-February-16			Bond Future	184.10	183.9910	184.1013	183.9910	0.00
14/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	899	1	899	1	0.00
14/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	909	1	909	1	0.00
14/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	889	1	889	1	0.00
14/10/2015	R211 On 05-November-15			Bond Future	136.22	136.1420	136.2190	136.1420	0.00
14/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1229	1	1229	1	0.00
14/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1219	1	1219	1	0.00
14/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1209	1	1209	1	0.00
14/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
14/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
14/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
14/10/2015	R211 On 04-February-16			Bond Future	136.79	136.7140	136.7900	136.7140	1,120.00
14/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R211 On 04-February-16	139.01	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
14/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2200	2	2200	2	0.00
14/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2220	2	2220	2	0.00
14/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2210	2	2210	2	0.00
14/10/2015	R212 On 05-November-15			Bond Future	141.99	141.8239	141.9926	141.8239	928.00
14/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	4007	4	4007	4	0.00
14/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	4017	4	4017	4	0.00
14/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3997	4	3997	4	0.00
14/10/2015	R212 On 04-February-16			Bond Future	142.49	142.3251	142.4943	142.3251	0.00
14/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3506	4	3506	4	0.00
14/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3516	4	3516	4	0.00
14/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3496	4	3496	4	0.00
14/10/2015	R213 On 05-November-15			Bond Future	8.70	86.6518	8.7003	86.6518	21,426.00
14/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	2	0	2	0	0.00
14/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	2	0	2	0	0.00
14/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	2	0	2	0	0.00
14/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	7668	8	7668	8	0.00
14/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	7500	8	7500	8	0.00
14/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	7584	8	7584	8	0.00
14/10/2015	R213 On 04-February-16			Bond Future	8.76	88.0868	8.7600	88.0868	700.00
14/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2338	2	2338	2	0.00
14/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2375	2	2375	2	0.00
14/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2302	2	2302	2	0.00
14/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2413	3	2413	3	0.00
14/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2375	3	2375	3	0.00
14/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2450	3	2450	3	0.00
14/10/2015	R213 On 05-May-16			Bond Future	8.80	86.0951	8.8038	86.0951	0.00
14/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2966	3	2966	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
14/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	3001	3	3001	3	0.00
14/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	3037	3	3037	3	0.00
14/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3397	4	3397	4	0.00
14/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3358	4	3358	4	0.00
14/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3435	4	3435	4	0.00
14/10/2015	R214 On 05-November-15			Bond Future	8.85	77.1830	8.8485	77.1830	16,945.00
14/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	5	0	5	0	0.00
14/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	6	0	6	0	0.00
14/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	6	0	6	0	0.00
14/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	7501	8	7501	8	0.00
14/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	7407	8	7407	8	0.00
14/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	7314	8	7314	8	0.00
14/10/2015	R214 On 04-February-16			Bond Future	8.90	78.4612	8.9013	78.4612	4,620.00
14/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	407	0	407	0	0.00
14/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	419	0	419	0	0.00
14/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	397	0	397	0	0.00
14/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	8136	9	8136	9	0.00
14/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	8218	9	8218	9	0.00
14/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	8301	9	8301	9	0.00
14/10/2015	R214 On 05-May-16			Bond Future	8.94	76.5529	8.9404	76.5529	0.00
14/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3725	3	3725	3	0.00
14/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3806	4	3806	4	0.00
14/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	3765	3	3765	3	0.00
14/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3294	4	3294	4	0.00
14/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3257	3	3257	3	0.00
14/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3333	4	3333	4	0.00
14/10/2015	R248 On 05-November-15			Bond Future	8.91	99.3721	8.9089	99.3721	48,520.00
14/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	10434	11	10434	11	0.00
14/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	10310	11	10310	11	0.00
14/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	10187	11	10187	11	0.00
14/10/2015	R248 On 04-February-16			Bond Future	8.96	101.0177	8.9632	101.0177	3,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	275	0	275	0	0.00
14/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	479	0	479	0	0.00
14/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	377	0	377	0	0.00
14/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
14/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
14/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
14/10/2015	R248 On 05-May-16			Bond Future	9.00	98.3676	9.0038	98.3676	0.00
14/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	63	0	63	0	0.00
14/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	39	1	39	1	0.00
14/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	141	1	141	1	0.00
14/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	1	0	1	0.00