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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
29/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	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
29/10/2015	2025 On 05-November-15			Bond Future	123.64	123.7204	123.6389	123.7204	617.00
29/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	629	1	629	1	0.00
29/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	649	1	649	1	0.00
29/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	639	1	639	1	0.00
29/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2025 On 04-February-16			Bond Future	124.46	124.5454	124.4617	124.5454	300.00
29/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1528	1	1528	1	0.00
29/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1538	1	1538	1	0.00
29/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1548	1	1548	1	0.00
29/10/2015	2030 On 05-November-15			Bond Future	8.80	96.3474	8.8002	96.3474	7,875.00
29/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	2341	2	2341	2	0.00
29/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	2261	2	2261	2	0.00
29/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	2420	2	2420	2	0.00
29/10/2015	2030 On 04-February-16			Bond Future	8.86	93.9255	8.8646	93.9255	4,829.00
29/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	870	0	870	0	0.00
29/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	946	0	946	0	0.00
29/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	793	0	793	0	0.00
29/10/2015	2032 On 05-November-15			Bond Future	8.91	95.9696	8.9052	95.9696	2,874.00
29/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	7855	7	7855	7	0.00
29/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	7947	7	7947	7	0.00

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29/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	7764	7	7764	7	0.00
29/10/2015	2032 On 04-February-16			Bond Future	8.97	97.5481	8.9694	97.5481	108.00
29/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	2295	2	2295	2	0.00
29/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	2211	2	2211	2	0.00
29/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	2128	1	2128	1	0.00
29/10/2015	2032 On 05-May-16			Bond Future	9.02	95.1047	9.0229	95.1047	0.00
29/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	1	0	1	0.00
29/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	262	0	262	0	0.00
29/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	103	0	103	0	0.00
29/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	182	0	182	0	0.00
29/10/2015	2033 On 05-November-15			Bond Future	103.00	102.9790	102.9979	102.9790	0.00
29/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	598	1	598	1	0.00
29/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	608	1	608	1	0.00
29/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	588	1	588	1	0.00
29/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 04-February-16			Bond Future	104.70	104.6812	104.6998	104.6812	0.00
29/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	2290	2	2290	2	0.00
29/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	2300	2	2300	2	0.00
29/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	2310	2	2310	2	0.00
29/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 05-May-16			Bond Future	105.56	105.5402	105.5589	105.5402	0.00
29/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	3159	3	3159	3	0.00
29/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	3149	3	3149	3	0.00
29/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	3169	3	3169	3	0.00
29/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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29/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-November-15			Bond Future	9.10	97.4936	9.0951	97.4936	11,858.00
29/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	10622	10	10622	10	0.00
29/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	10728	10	10728	10	0.00
29/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	10517	10	10517	10	0.00
29/10/2015	2037 On 04-February-16			Bond Future	9.16	94.8402	9.1585	94.8402	40,258.00
29/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	3708	3	3708	3	0.00
29/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	3615	3	3615	3	0.00
29/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	3802	3	3802	3	0.00
29/10/2015	2037 On 05-May-16			Bond Future	9.21	96.5070	9.2131	96.5070	0.00
29/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	1884	1	1884	1	0.00
29/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	1974	1	1974	1	0.00
29/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	1794	1	1794	1	0.00
29/10/2015	2038 On 05-November-15			Bond Future	128.00	127.9795	128.0030	127.9795	3,624.00
29/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	6007	6	6007	6	0.00
29/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	5997	6	5997	6	0.00
29/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	5987	6	5987	6	0.00
29/10/2015	2038 On 04-February-16			Bond Future	128.75	128.7224	128.7455	128.7224	4,926.00
29/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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29/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	2255	2	2255	2	0.00
29/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	2265	2	2265	2	0.00
29/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	2245	2	2245	2	0.00
29/10/2015	2044 On 05-November-15			Bond Future	9.17	98.9610	9.1749	98.9610	13,714.00
29/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	9707	9	9707	9	0.00
29/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	9594	9	9594	9	0.00
29/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	9821	9	9821	9	0.00
29/10/2015	2044 On 04-February-16			Bond Future	9.24	96.2065	9.2362	96.2065	5,182.00
29/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	2202	1	2202	1	0.00
29/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	2401	2	2401	2	0.00
29/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	2302	1	2302	1	0.00
29/10/2015	2044 On 05-May-16			Bond Future	9.29	97.8975	9.2889	97.8975	0.00
29/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	2700	2	2700	2	0.00
29/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	2898	2	2898	2	0.00
29/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	2799	2	2799	2	0.00
29/10/2015	2046 On 05-November-15			Bond Future	127.33	127.3072	127.3308	127.3072	958.00
29/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	5669	6	5669	6	0.00
29/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	5659	6	5659	6	0.00
29/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	5679	6	5679	6	0.00
29/10/2015	2046 On 04-February-16			Bond Future	129.43	129.4117	129.4348	129.4117	5,985.00
29/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	1445	1	1445	1	0.00
29/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	1425	1	1425	1	0.00

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29/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	1435	1	1435	1	0.00
29/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 05-November-15			Bond Future	135.20	135.1768	135.2023	135.1768	790.00
29/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	9798	10	9798	10	0.00
29/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	9808	10	9808	10	0.00
29/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	9788	10	9788	10	0.00
29/10/2015	2050 On 04-February-16			Bond Future	135.91	135.8828	135.9075	135.8828	5,396.00
29/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	2103	2	2103	2	0.00
29/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	2093	2	2093	2	0.00
29/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	2083	2	2083	2	0.00
29/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	AL37 On 05-November-15			Index Future	467.84	469.5420	467.8370	469.5420	1.00
29/10/2015	AL37 On 04-February-16			Index Future	475.53	477.2650	475.5280	477.2650	2.00
29/10/2015	AL7T On 05-November-15			Index Future	547.94	550.9800	547.9420	550.9800	1.00
29/10/2015	AL7T On 04-February-16			Index Future	556.95	560.0420	556.9500	560.0420	1.00
29/10/2015	ALBI On 05-November-15			Index Future	498.88	501.7590	498.8790	501.7590	227.00
29/10/2015	ALBI On 04-February-16			Index Future	507.08	510.0110	507.0810	510.0110	378.00
29/10/2015	ALBI On 05-May-16			Index Future	515.98	518.9660	515.9830	518.9660	0.00
29/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	EL28 On 05-November-15			Bond Future	126.16	126.1319	126.1564	126.1319	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
29/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	844	1	844	1	0.00
29/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	854	1	854	1	0.00
29/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	834	1	834	1	0.00
29/10/2015	EL28 On 04-February-16			Bond Future	128.24	128.2170	128.2410	128.2170	0.00
29/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	759	1	759	1	0.00
29/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	769	1	769	1	0.00
29/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	749	1	749	1	0.00
29/10/2015	ES33 On 05-November-15			Bond Future	9.94	81.4723	9.9375	81.4723	6,441.00
29/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6982	6	6982	6	0.00
29/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7061	7	7061	7	0.00
29/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6903	6	6903	6	0.00
29/10/2015	ES33 On 04-February-16			Bond Future	10.03	82.8123	10.0322	82.8123	6,561.00
29/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	222	0	222	0	0.00
29/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	153	0	153	0	0.00
29/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	291	0	291	0	0.00
29/10/2015	ES33 On 05-May-16			Bond Future	10.11	80.4767	10.1149	80.4767	0.00
29/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	854	0	854	0	0.00
29/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	716	0	716	0	0.00
29/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	785	0	785	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
29/10/2015	GOVI On 05-November-15			GOVI	496.30	498.9560	496.3030	498.9560	197.00
29/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	336970	31	336970	31	0.00
29/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	337070	31	337070	31	0.00
29/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	336870	31	336870	31	0.00
29/10/2015	GOVI On 04-February-16			GOVI	504.46	507.1620	504.4620	507.1620	276.00
29/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	75280	5	75280	5	0.00
29/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	75480	5	75480	5	0.00
29/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	75380	5	75380	5	0.00
29/10/2015	GOVI On 05-May-16			GOVI	513.32	516.0670	513.3190	516.0670	0.00
29/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	46710	2	46710	2	0.00
29/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	46810	2	46810	2	0.00
29/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	46910	2	46910	2	0.00
29/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/10/2015	IGOV On 05-November-15			Index Future	234.03	234.0960	234.0280	234.0960	382.00
29/10/2015	IGOV On 04-February-16			Index Future	237.90	237.9660	237.8950	237.9660	671.00
29/10/2015	IGOV On 05-May-16			Index Future	242.09	242.1630	242.0910	242.1630	0.00
29/10/2015	ILBI On 05-November-15			Index Future	634.57	634.9800	634.5730	634.9800	0.00
29/10/2015	ILBI On 04-February-16			Index Future	645.35	645.7650	645.3490	645.7650	160.00
29/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.78	99.6902	99.7810	99.6902	0.00
29/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.75	99.5670	99.7492	99.5670	0.00
29/10/2015	IS05 On 17-December-20			Interest Rate Swap	99.04	98.6683	99.0369	98.6683	0.00
29/10/2015	IS10 On 17-December-25			Interest Rate Swap	100.42	99.9785	100.4168	99.9785	0.00
29/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
29/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
29/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
29/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
29/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	2,000.00
29/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
29/10/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.57	93.4300	6.5700	93.4300	0.00
29/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
29/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
29/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
29/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
29/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
29/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
29/10/2015	R023 On 05-November-15			Bond Future	8.13	99.9965	8.1259	99.9965	10,547.00
29/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	159	0	159	0	0.00
29/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	145	0	145	0	0.00
29/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	132	0	132	0	0.00
29/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	823	0	823	0	0.00
29/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	865	1	865	1	0.00
29/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	783	0	783	0	0.00
29/10/2015	R023 On 04-February-16			Bond Future	8.20	101.6412	8.1982	101.6412	3,698.00
29/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	907	1	907	1	0.00
29/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	948	1	948	1	0.00
29/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	927	1	927	1	0.00
29/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1997	2	1997	2	0.00
29/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1964	2	1964	2	0.00
29/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1932	2	1932	2	0.00
29/10/2015	R023 On 05-May-16			Bond Future	8.25	99.4983	8.2463	99.4983	0.00
29/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2006	2	2006	2	0.00
29/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	1980	2	1980	2	0.00
29/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	1955	2	1955	2	0.00
29/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1962	2	1962	2	0.00
29/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1986	2	1986	2	0.00
29/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1937	2	1937	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2015	R186 On 05-November-15			Bond Future	8.39	119.8179	8.3853	119.8179	35,376.00
29/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	190	0	190	0	0.00
29/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	886	1	886	1	200.00
29/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	2837	3	2837	3	0.00
29/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	157	0	157	0	0.00
29/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	0	0	0	0	169.00
29/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	1	0	1	0	674.00
29/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	469	1	469	1	843.00
29/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	11	0	11	0	200.00
29/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	3580	4	3580	4	0.00
29/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	4697	5	4697	5	0.00
29/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	1,200.00
29/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	208	0	208	0	0.00
29/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	228	0	228	0	0.00
29/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	1151	2	1151	2	650.00
29/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	1449	2	1449	2	0.00
29/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1467	1	1467	1	1,090.00
29/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	4234	4	4234	4	0.00
29/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	5313	5	5313	5	0.00
29/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	379	0	379	0	6,308.00
29/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	18	0	18	0	10,200.00
29/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1340	1	1340	1	0.00
29/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	747	0	747	0	9,430.00
29/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	1219	1	1219	1	0.00
29/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	255	0	255	0	4,666.00
29/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	164	0	164	0	4,667.00
29/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	5	0	5	0	2,283.00
29/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1279	1	1279	1	8,650.00
29/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	5146	4	5146	4	0.00
29/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	3095	2	3095	2	0.00
29/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	2,600.00
29/10/2015	R186 On 04-February-16			Bond Future	8.45	116.4912	8.4485	116.4912	6,295.00
29/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	3509	4	3509	4	0.00
29/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	202	0	202	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
29/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	195	0	195	0	0.00
29/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	189	0	189	0	0.00
29/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	7822	7	7822	7	0.00
29/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1220	1	1220	1	6,695.00
29/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	7745	7	7745	7	0.00
29/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7900	7	7900	7	0.00
29/10/2015	R186 On 05-May-16			Bond Future	8.50	118.5376	8.4979	118.5376	0.00
29/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	2491	3	2491	3	0.00
29/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	2525	3	2525	3	0.00
29/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	2457	3	2457	3	0.00
29/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	672	1	672	1	0.00
29/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3732	3	3732	3	0.00
29/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3647	3	3647	3	0.00
29/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	8052	7	8052	7	0.00
29/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3690	3	3690	3	0.00
29/10/2015	R186 On 04-August-16			Bond Future	8.55	115.3591	8.5483	115.3591	0.00
29/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	3426	4	3426	4	0.00
29/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	3499	4	3499	4	0.00
29/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	3462	4	3462	4	0.00
29/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3858	4	3858	4	0.00
29/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3820	3	3820	3	0.00
29/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3782	3	3782	3	0.00
29/10/2015	R197 On 05-November-15			Bond Future	296.65	296.5937	296.6466	296.5937	260.00
29/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	1657	2	1657	2	0.00
29/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	1637	2	1637	2	0.00
29/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	1647	2	1647	2	0.00
29/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R197 On 04-February-16			Bond Future	295.19	295.1425	295.1943	295.1425	724.00
29/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	1796	2	1796	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	1816	2	1816	2	0.00
29/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	1806	2	1806	2	0.00
29/10/2015	R202 On 05-November-15			Bond Future	242.37	242.8345	242.3738	242.8345	1,463.00
29/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	3616	3	3616	3	0.00
29/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	3636	3	3636	3	0.00
29/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	3626	3	3626	3	0.00
29/10/2015	R202 On 04-February-16			Bond Future	243.00	243.4739	243.0035	243.4739	52,744.00
29/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	3014	3	3014	3	0.00
29/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	2994	3	2994	3	0.00
29/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	3004	3	3004	3	0.00
29/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R203 On 05-November-15			Bond Future	7.06	103.4508	7.0618	103.4508	14,772.00
29/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1856	2	1856	2	0.00
29/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1874	2	1874	2	0.00
29/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1839	2	1839	2	0.00
29/10/2015	R203 On 04-February-16			Bond Future	7.13	105.1523	7.1347	105.1523	7,001.00
29/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	336	0	336	0	0.00
29/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	355	0	355	0	0.00
29/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	345	0	345	0	0.00
29/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	178	0	178	0	0.00
29/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	172	0	172	0	0.00
29/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	167	0	167	0	0.00
29/10/2015	R203 On 05-May-16			Bond Future	7.13	102.8300	7.1345	102.8300	0.00
29/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	506	1	506	1	0.00
29/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	491	1	491	1	0.00
29/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	499	1	499	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
29/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	357	0	357	0	0.00
29/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	346	0	346	0	0.00
29/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	351	0	351	0	0.00
29/10/2015	R204 On 05-November-15			Bond Future	7.43	104.9489	7.4266	104.9489	16,749.00
29/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3315	3	3315	3	0.00
29/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3286	3	3286	3	0.00
29/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3344	3	3344	3	0.00
29/10/2015	R204 On 04-February-16			Bond Future	7.50	102.6389	7.5009	102.6389	17,590.00
29/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	547	1	547	1	0.00
29/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	534	1	534	1	0.00
29/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	521	1	521	1	0.00
29/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	536	0	536	0	0.00
29/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	549	0	549	0	0.00
29/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	524	0	524	0	0.00
29/10/2015	R204 On 05-May-16			Bond Future	7.54	104.4418	7.5406	104.4418	0.00
29/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1106	1	1106	1	0.00
29/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1092	1	1092	1	0.00
29/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1077	1	1077	1	0.00
29/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	601	0	601	0	0.00
29/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	592	0	592	0	0.00
29/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	610	0	610	0	0.00
29/10/2015	R207 On 05-November-15			Bond Future	7.71	101.0703	7.7063	101.0703	7,052.00
29/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	307	1	307	1	0.00
29/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	348	1	348	1	0.00
29/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	327	1	327	1	0.00
29/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	35	0	35	0	19.00
29/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	14	0	14	0	53.00
29/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	189	0	189	0	0.00
29/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	982	1	982	1	0.00
29/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	161	0	161	0	0.00
29/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	757	0	757	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
29/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	175	0	175	0	0.00
29/10/2015	R207 On 04-February-16			Bond Future	7.78	99.0913	7.7815	99.0913	43,107.00
29/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	191	0	191	0	43.00
29/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	375	1	375	1	0.00
29/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	396	1	396	1	0.00
29/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	385	1	385	1	19.00
29/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1319	1	1319	1	0.00
29/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1296	1	1296	1	0.00
29/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1341	1	1341	1	0.00
29/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1895	2	1895	2	0.00
29/10/2015	R207 On 05-May-16			Bond Future	7.84	100.8322	7.8354	100.8322	0.00
29/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1179	1	1179	1	0.00
29/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1147	1	1147	1	0.00
29/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	748	1	748	1	43.00
29/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1163	1	1163	1	0.00
29/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1117	1	1117	1	0.00
29/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1102	1	1102	1	0.00
29/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1610	1	1610	1	0.00
29/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1132	1	1132	1	0.00
29/10/2015	R207 On 04-August-16			Bond Future	7.89	98.9942	7.8920	98.9942	0.00
29/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1461	2	1461	2	0.00
29/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1494	2	1494	2	0.00
29/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1477	2	1477	2	0.00
29/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1176	1	1176	1	0.00
29/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1163	1	1163	1	0.00
29/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1150	1	1150	1	0.00
29/10/2015	R208 On 05-November-15			Bond Future	7.89	96.2335	7.8909	96.2335	3,205.00
29/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2431	3	2431	3	0.00
29/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	92	0	92	0	0.00
29/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	101	0	101	0	0.00
29/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	83	0	83	0	0.00
29/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	0	0	0	0	2,200.00
29/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	685	0	685	0	0.00
29/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	652	0	652	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
29/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	718	0	718	0	0.00
29/10/2015	R208 On 04-February-16			Bond Future	7.96	97.8163	7.9620	97.8163	37,534.00
29/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	624	1	624	1	0.00
29/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	609	1	609	1	0.00
29/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	639	1	639	1	0.00
29/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1508	1	1508	1	0.00
29/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1482	1	1482	1	0.00
29/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1456	1	1456	1	0.00
29/10/2015	R208 On 05-May-16			Bond Future	8.01	96.1333	8.0126	96.1333	0.00
29/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1405	2	1405	2	0.00
29/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1424	2	1424	2	0.00
29/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1444	2	1444	2	0.00
29/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1473	1	1473	1	0.00
29/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1454	1	1454	1	0.00
29/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1492	1	1492	1	0.00
29/10/2015	R209 On 05-November-15			Bond Future	9.00	75.7307	9.0047	75.7307	9,039.00
29/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	1879	2	1879	2	0.00
29/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	3	0	3	0	900.00
29/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	594	1	594	1	0.00
29/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	1342	2	1342	2	0.00
29/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	8060	8	8060	8	0.00
29/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	92	0	92	0	900.00
29/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	3896	3	3896	3	0.00
29/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	629	0	629	0	500.00
29/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	8146	8	8146	8	0.00
29/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	7973	7	7973	7	0.00
29/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	203	0	203	0	0.00
29/10/2015	R209 On 04-February-16			Bond Future	9.06	76.9763	9.0629	76.9763	37,344.00
29/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	1272	1	1272	1	0.00
29/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	1324	2	1324	2	0.00
29/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	1298	2	1298	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	4252	5	4252	5	0.00
29/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3598	3	3598	3	0.00
29/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3700	3	3700	3	0.00
29/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	1010	1	1010	1	2,200.00
29/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3648	3	3648	3	0.00
29/10/2015	R209 On 05-May-16			Bond Future	9.11	75.1793	9.1114	75.1793	0.00
29/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	2760	3	2760	3	6,700.00
29/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	2794	3	2794	3	0.00
29/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	2726	3	2726	3	0.00
29/10/2015	R209 On 05-May-16	8.25	Call	Bond Future	902	1	902	1	6,700.00
29/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3576	3	3576	3	0.00
29/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3536	3	3536	3	0.00
29/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3617	3	3617	3	0.00
29/10/2015	R209 On 05-May-16	8.25	Put	Bond Future	7584	7	7584	7	0.00
29/10/2015	R210 On 05-November-15			Bond Future	181.64	181.6064	181.6388	181.6064	1,516.00
29/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	371	0	371	0	0.00
29/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	361	0	361	0	0.00
29/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	351	0	351	0	0.00
29/10/2015	R210 On 04-February-16			Bond Future	184.64	184.6084	184.6402	184.6084	2,279.00
29/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	360	0	360	0	0.00
29/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	370	0	370	0	0.00
29/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	350	0	350	0	0.00
29/10/2015	R211 On 05-November-15			Bond Future	136.50	136.4913	136.4971	136.4913	0.00
29/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1507	2	1507	2	0.00
29/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1497	1	1497	1	0.00
29/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1487	1	1487	1	0.00
29/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R211 On 04-February-16			Bond Future	137.06	137.0538	137.0586	137.0538	1,120.00
29/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	1931	2	1931	2	0.00
29/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	1951	2	1951	2	0.00
29/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	1941	2	1941	2	0.00
29/10/2015	R212 On 05-November-15			Bond Future	142.42	142.3949	142.4204	142.3949	1,359.00
29/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	3580	4	3580	4	0.00
29/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	3590	4	3590	4	0.00
29/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3570	4	3570	4	0.00
29/10/2015	R212 On 04-February-16			Bond Future	142.91	142.8897	142.9145	142.8897	569.00
29/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3086	3	3086	3	0.00
29/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3096	3	3096	3	0.00
29/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3076	3	3076	3	0.00
29/10/2015	R213 On 05-November-15			Bond Future	8.86	86.5180	8.8553	86.5180	8,598.00
29/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	8821	8	8821	8	0.00
29/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	8651	8	8651	8	0.00
29/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	8736	8	8736	8	0.00
29/10/2015	R213 On 04-February-16			Bond Future	8.92	87.9410	8.9211	87.9410	30,221.00
29/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	1624	2	1624	2	0.00
29/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	1655	2	1655	2	0.00
29/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	1594	2	1594	2	0.00
29/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2880	3	2880	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
29/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2837	3	2837	3	0.00
29/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2925	3	2925	3	0.00
29/10/2015	R213 On 05-May-16			Bond Future	8.97	85.9376	8.9708	85.9376	0.00
29/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2309	3	2309	3	0.00
29/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	2340	3	2340	3	0.00
29/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	2371	3	2371	3	0.00
29/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3946	4	3946	4	0.00
29/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3903	4	3903	4	0.00
29/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3989	4	3989	4	0.00
29/10/2015	R214 On 05-November-15			Bond Future	9.07	76.4715	9.0748	76.4715	9,015.00
29/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	9292	9	9292	9	0.00
29/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	9198	9	9198	9	0.00
29/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	9104	9	9104	9	0.00
29/10/2015	R214 On 04-February-16			Bond Future	9.13	77.7292	9.1349	77.7292	32,562.00
29/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	158	0	158	0	0.00
29/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	164	0	164	0	0.00
29/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	153	0	153	0	0.00
29/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	9715	9	9715	9	0.00
29/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	9803	9	9803	9	0.00
29/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	9892	9	9892	9	0.00
29/10/2015	R214 On 05-May-16			Bond Future	9.18	75.7999	9.1811	75.7999	0.00
29/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	2665	3	2665	3	0.00
29/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	2733	3	2733	3	0.00
29/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	2699	3	2699	3	0.00
29/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	4102	4	4102	4	0.00
29/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	4057	4	4057	4	0.00
29/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	4147	4	4147	4	0.00
29/10/2015	R248 On 05-November-15			Bond Future	9.15	98.3608	9.1500	98.3608	17,735.00
29/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 05-November-15	8.00	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
29/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	12886	12	12886	12	0.00
29/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	12763	12	12763	12	0.00
29/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	12639	12	12639	12	0.00
29/10/2015	R248 On 04-February-16			Bond Future	9.21	99.9785	9.2123	99.9785	50,050.00
29/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	2126	1	2126	1	0.00
29/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	2024	1	2024	1	0.00
29/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	2228	1	2228	1	0.00
29/10/2015	R248 On 05-May-16			Bond Future	9.26	97.2996	9.2606	97.2996	0.00
29/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	2596	2	2596	2	0.00
29/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	2698	2	2698	2	0.00
29/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	2494	2	2494	2	0.00