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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
23/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	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
23/10/2015	2025 On 05-November-15			Bond Future	123.91	123.8839	123.9091	123.8839	625.00
23/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	899	1	899	1	0.00
23/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	919	1	919	1	0.00
23/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	909	1	909	1	0.00
23/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2025 On 04-February-16			Bond Future	124.74	124.7169	124.7405	124.7169	0.00
23/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1249	1	1249	1	0.00
23/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1259	1	1259	1	0.00
23/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1269	1	1269	1	0.00
23/10/2015	2030 On 05-November-15			Bond Future	8.82	95.8502	8.8197	95.8502	9,973.00
23/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	2490	2	2490	2	0.00
23/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	2410	2	2410	2	0.00
23/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	2569	2	2569	2	0.00
23/10/2015	2030 On 04-February-16			Bond Future	8.88	93.4244	8.8843	93.4244	400.00
23/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	1018	1	1018	1	0.00
23/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	1095	1	1095	1	0.00
23/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	942	1	942	1	0.00
23/10/2015	2032 On 05-November-15			Bond Future	8.90	95.5618	8.9046	95.5618	2,982.00
23/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	7850	8	7850	8	0.00
23/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	7942	8	7942	8	0.00

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23/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	7759	8	7759	8	0.00
23/10/2015	2032 On 04-February-16			Bond Future	8.97	97.1378	8.9684	97.1378	0.00
23/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	2286	2	2286	2	0.00
23/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	2203	2	2203	2	0.00
23/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	2119	2	2119	2	0.00
23/10/2015	2032 On 05-May-16			Bond Future	9.02	94.6913	9.0213	94.6913	0.00
23/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	250	0	250	0	0.00
23/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	90	0	90	0	0.00
23/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	170	0	170	0	0.00
23/10/2015	2033 On 05-November-15			Bond Future	102.87	102.8524	102.8740	102.8524	0.00
23/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	474	0	474	0	0.00
23/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	484	0	484	0	0.00
23/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	464	0	464	0	0.00
23/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2033 On 04-February-16			Bond Future	104.58	104.5571	104.5773	104.5571	0.00
23/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	2167	2	2167	2	0.00
23/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	2177	2	2177	2	0.00
23/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	2187	2	2187	2	0.00
23/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2033 On 05-May-16			Bond Future	105.44	105.4180	105.4386	105.4180	0.00
23/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	3039	3	3039	3	0.00
23/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	3029	3	3029	3	0.00
23/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	3049	3	3049	3	0.00
23/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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23/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2037 On 05-November-15			Bond Future	9.09	97.1393	9.0894	97.1393	49,825.00
23/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	10572	10	10572	10	0.00
23/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	10677	10	10677	10	0.00
23/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	10466	10	10466	10	0.00
23/10/2015	2037 On 04-February-16			Bond Future	9.15	94.4843	9.1523	94.4843	370.00
23/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	3654	3	3654	3	0.00
23/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	3560	3	3560	3	0.00
23/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	3747	3	3747	3	0.00
23/10/2015	2037 On 05-May-16			Bond Future	9.21	96.1490	9.2062	96.1490	0.00
23/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	1824	2	1824	2	0.00
23/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	1914	2	1914	2	0.00
23/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	1734	1	1734	1	0.00
23/10/2015	2038 On 05-November-15			Bond Future	127.85	127.8216	127.8484	127.8216	7,309.00
23/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	6162	6	6162	6	0.00
23/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	6152	6	6152	6	0.00
23/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	6142	6	6142	6	0.00
23/10/2015	2038 On 04-February-16			Bond Future	128.59	128.5675	128.5926	128.5675	745.00
23/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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23/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	2407	2	2407	2	0.00
23/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	2417	2	2417	2	0.00
23/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	2397	2	2397	2	0.00
23/10/2015	2044 On 05-November-15			Bond Future	9.15	98.7248	9.1490	98.7248	17,516.00
23/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	9456	9	9456	9	0.00
23/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	9342	9	9342	9	0.00
23/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	9570	9	9570	9	0.00
23/10/2015	2044 On 04-February-16			Bond Future	9.21	95.9708	9.2091	95.9708	1,110.00
23/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	1944	2	1944	2	0.00
23/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	2142	2	2142	2	0.00
23/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	2043	2	2043	2	0.00
23/10/2015	2044 On 05-May-16			Bond Future	9.26	97.6616	9.2607	97.6616	0.00
23/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	2432	2	2432	2	0.00
23/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	2631	2	2631	2	0.00
23/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	2531	2	2531	2	0.00
23/10/2015	2046 On 05-November-15			Bond Future	127.87	127.8444	127.8714	127.8444	6,943.00
23/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	5129	5	5129	5	0.00
23/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	5119	5	5119	5	0.00
23/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	5139	5	5139	5	0.00
23/10/2015	2046 On 04-February-16			Bond Future	129.99	129.9634	129.9886	129.9634	0.00
23/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	1999	2	1999	2	0.00
23/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	1979	2	1979	2	0.00

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23/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	1989	2	1989	2	0.00
23/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
23/10/2015	2050 On 05-November-15			Bond Future	135.04	135.9797	135.0367	135.9797	5,431.00
23/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	9963	9	9963	9	0.00
23/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	9973	9	9973	9	0.00
23/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	9953	9	9953	9	0.00
23/10/2015	2050 On 04-February-16			Bond Future	135.74	136.7049	135.7436	136.7049	0.00
23/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	2266	1	2266	1	0.00
23/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	2256	1	2256	1	0.00
23/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	2246	1	2246	1	0.00
23/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	AL37 On 05-November-15			Index Future	468.04	467.9340	468.0350	467.9340	3.00
23/10/2015	AL37 On 04-February-16			Index Future	475.75	475.6510	475.7450	475.6510	0.00
23/10/2015	AL7T On 05-November-15			Index Future	547.96	548.5800	547.9580	548.5800	1.00
23/10/2015	AL7T On 04-February-16			Index Future	556.99	557.6270	556.9850	557.6270	0.00
23/10/2015	ALBI On 05-November-15			Index Future	498.99	499.8790	498.9900	499.8790	459.00
23/10/2015	ALBI On 04-February-16			Index Future	507.21	508.1230	507.2100	508.1230	146.00
23/10/2015	ALBI On 05-May-16			Index Future	516.14	517.0650	516.1370	517.0650	0.00
23/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2015	EL28 On 05-November-15			Bond Future	126.74	126.7142	126.7418	126.7142	0.00
23/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	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
23/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	258	0	258	0	0.00
23/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	268	0	268	0	0.00
23/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	248	0	248	0	0.00
23/10/2015	EL28 On 04-February-16			Bond Future	128.84	128.8144	128.8404	128.8144	0.00
23/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	160	0	160	0	0.00
23/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	170	0	170	0	0.00
23/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	150	0	150	0	0.00
23/10/2015	ES33 On 05-November-15			Bond Future	9.94	81.1457	9.9438	81.1457	6,561.00
23/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7026	7	7026	7	0.00
23/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7106	7	7106	7	0.00
23/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6947	7	6947	7	0.00
23/10/2015	ES33 On 04-February-16			Bond Future	10.04	82.4839	10.0384	82.4839	0.00
23/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	265	0	265	0	0.00
23/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	196	0	196	0	0.00
23/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	334	0	334	0	0.00
23/10/2015	ES33 On 05-May-16			Bond Future	10.12	80.1461	10.1207	80.1461	0.00
23/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	893	1	893	1	0.00
23/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	756	1	756	1	0.00
23/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	824	1	824	1	0.00
23/10/2015	GOVI On 05-November-15			GOVI	496.33	497.0410	496.3270	497.0410	448.00
23/10/2015	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
23/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
23/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
23/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	336730	33	336730	33	0.00
23/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	336830	33	336830	33	0.00
23/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	336630	33	336630	33	0.00
23/10/2015	GOVI On 04-February-16			GOVI	504.50	505.2380	504.5040	505.2380	26.00
23/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
23/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
23/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
23/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	74860	7	74860	7	0.00
23/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	75060	7	75060	7	0.00
23/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	74960	7	74960	7	0.00
23/10/2015	GOVI On 05-May-16			GOVI	513.38	514.1300	513.3820	514.1300	0.00
23/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
23/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
23/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
23/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	46080	4	46080	4	0.00
23/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	46180	4	46180	4	0.00
23/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	46280	4	46280	4	0.00
23/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/10/2015	IGOV On 05-November-15			Index Future	234.02	234.1020	234.0180	234.1020	915.00
23/10/2015	IGOV On 04-February-16			Index Future	237.89	237.9820	237.8930	237.9820	138.00
23/10/2015	IGOV On 05-May-16			Index Future	242.10	242.1890	242.0990	242.1890	0.00
23/10/2015	ILBI On 05-November-15			Index Future	634.94	635.1380	634.9410	635.1380	0.00
23/10/2015	ILBI On 04-February-16			Index Future	645.73	645.9350	645.7330	645.9350	161.00
23/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.70	99.6792	99.7024	99.6792	0.00
23/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.61	99.5361	99.6065	99.5361	0.00
23/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.93	98.7707	98.9286	98.7707	0.00
23/10/2015	IS10 On 17-December-25			Interest Rate Swap	100.50	100.4195	100.4977	100.4195	0.00
23/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6600	6.3700	93.6600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.39	93.6000	6.3900	93.6000	0.00
23/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.42	93.5500	6.4200	93.5500	0.00
23/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.50	93.4700	6.5000	93.4700	2,000.00
23/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.59	93.4300	6.5900	93.4300	0.00
23/10/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.63	93.4300	6.6300	93.4300	0.00
23/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.80	93.1800	6.8000	93.1800	0.00
23/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.01	92.9500	7.0100	92.9500	0.00
23/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.16	92.7800	7.1600	92.7800	0.00
23/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6000	7.3300	92.6000	0.00
23/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.50	92.4400	7.5000	92.4400	0.00
23/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
23/10/2015	R023 On 05-November-15			Bond Future	8.11	99.5375	8.1058	99.5375	14,015.00
23/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	320	0	320	0	0.00
23/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	301	0	301	0	0.00
23/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	283	0	283	0	0.00
23/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	871	1	871	1	0.00
23/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	908	1	908	1	0.00
23/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	836	1	836	1	0.00
23/10/2015	R023 On 04-February-16			Bond Future	8.18	101.1790	8.1764	101.1790	1,050.00
23/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	991	1	991	1	0.00
23/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1033	1	1033	1	0.00
23/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1012	1	1012	1	0.00
23/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1968	2	1968	2	0.00
23/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1936	2	1936	2	0.00
23/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1905	2	1905	2	0.00
23/10/2015	R023 On 05-May-16			Bond Future	8.22	99.0322	8.2227	99.0322	0.00
23/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2099	2	2099	2	0.00
23/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2073	2	2073	2	0.00
23/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2047	2	2047	2	0.00
23/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1935	2	1935	2	0.00
23/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1959	2	1959	2	0.00
23/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1911	2	1911	2	0.00
23/10/2015	R186 On 05-November-15			Bond Future	8.39	119.3072	8.3898	119.3072	32,887.00
23/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	1073	1	1073	1	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
23/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	2867	3	2867	3	0.00
23/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	354	0	354	0	0.00
23/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	312	0	312	0	0.00
23/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	3	0	3	0	169.00
23/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	13	0	13	0	674.00
23/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	668	1	668	1	843.00
23/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	55	0	55	0	200.00
23/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	3576	4	3576	4	0.00
23/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	4670	5	4670	5	0.00
23/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	4	0	4	0	1,200.00
23/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	377	0	377	0	0.00
23/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	401	0	401	0	0.00
23/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	1319	1	1319	1	650.00
23/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	1589	2	1589	2	0.00
23/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1657	2	1657	2	1,090.00
23/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	4282	4	4282	4	0.00
23/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	5351	5	5351	5	0.00
23/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	602	1	602	1	6,308.00
23/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	83	0	83	0	10,200.00
23/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1540	1	1540	1	0.00
23/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	981	1	981	1	9,430.00
23/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	1428	1	1428	1	0.00
23/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	457	0	457	0	4,666.00
23/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	340	0	340	0	4,667.00
23/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1483	1	1483	1	8,650.00
23/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	36	0	36	0	2,283.00
23/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	5185	5	5185	5	0.00
23/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	3175	3	3175	3	0.00
23/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	9	0	9	0	2,600.00
23/10/2015	R186 On 04-February-16			Bond Future	8.45	115.9772	8.4527	115.9772	6,127.00
23/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	3548	4	3548	4	0.00
23/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	224	0	224	0	0.00
23/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	217	0	217	0	0.00
23/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	210	0	210	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	7876	8	7876	8	0.00
23/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1291	1	1291	1	6,695.00
23/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	7799	8	7799	8	0.00
23/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7953	8	7953	8	0.00
23/10/2015	R186 On 05-May-16			Bond Future	8.50	118.0196	8.5015	118.0196	0.00
23/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	2526	3	2526	3	0.00
23/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	2560	3	2560	3	0.00
23/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	2492	3	2492	3	0.00
23/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	697	1	697	1	0.00
23/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3795	4	3795	4	0.00
23/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3710	4	3710	4	0.00
23/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	8105	8	8105	8	0.00
23/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3752	4	3752	4	0.00
23/10/2015	R186 On 04-August-16			Bond Future	8.55	114.8376	8.5512	114.8376	0.00
23/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	3455	4	3455	4	0.00
23/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	3527	4	3527	4	0.00
23/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	3490	4	3490	4	0.00
23/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3908	4	3908	4	0.00
23/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3869	4	3869	4	0.00
23/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3832	4	3832	4	0.00
23/10/2015	R197 On 05-November-15			Bond Future	296.30	296.2383	296.2989	296.2383	927.00
23/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	1309	1	1309	1	0.00
23/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	1289	1	1289	1	0.00
23/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	1299	1	1299	1	0.00
23/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
23/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
23/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
23/10/2015	R197 On 04-February-16			Bond Future	294.85	294.7943	294.8508	294.7943	3.00
23/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	2139	2	2139	2	0.00
23/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	2159	2	2159	2	0.00
23/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	2149	2	2149	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2015	R202 On 05-November-15			Bond Future	242.76	242.7073	242.7578	242.7073	52,260.00
23/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	3232	3	3232	3	0.00
23/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	3252	3	3252	3	0.00
23/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	3242	3	3242	3	0.00
23/10/2015	R202 On 04-February-16			Bond Future	243.40	243.3550	243.4024	243.3550	1,640.00
23/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	3412	3	3412	3	0.00
23/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	3392	3	3392	3	0.00
23/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	3402	3	3402	3	0.00
23/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
23/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
23/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
23/10/2015	R203 On 05-November-15			Bond Future	7.04	103.2924	7.0369	103.2924	15,930.00
23/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1813	2	1813	2	0.00
23/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1831	2	1831	2	0.00
23/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1795	2	1795	2	0.00
23/10/2015	R203 On 04-February-16			Bond Future	7.10	104.9958	7.1033	104.9958	19.00
23/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	372	0	372	0	0.00
23/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	392	0	392	0	0.00
23/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	382	0	382	0	0.00
23/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	167	0	167	0	0.00
23/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	162	0	162	0	0.00
23/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	156	0	156	0	0.00
23/10/2015	R203 On 05-May-16			Bond Future	7.09	102.6752	7.0934	102.6752	0.00
23/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	543	1	543	1	0.00
23/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	527	1	527	1	0.00
23/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	535	1	535	1	0.00
23/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	340	0	340	0	0.00
23/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	330	0	330	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	335	0	335	0	0.00
23/10/2015	R204 On 05-November-15			Bond Future	7.41	104.6687	7.4068	104.6687	24,731.00
23/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3260	3	3260	3	0.00
23/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3231	3	3231	3	0.00
23/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3289	3	3289	3	0.00
23/10/2015	R204 On 04-February-16			Bond Future	7.48	102.3587	7.4778	102.3587	28.00
23/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	594	1	594	1	0.00
23/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	580	1	580	1	0.00
23/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	567	1	567	1	0.00
23/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	524	1	524	1	0.00
23/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	536	1	536	1	0.00
23/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	512	1	512	1	0.00
23/10/2015	R204 On 05-May-16			Bond Future	7.51	104.1611	7.5132	104.1611	0.00
23/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1158	1	1158	1	0.00
23/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1143	1	1143	1	0.00
23/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1129	1	1129	1	0.00
23/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	588	1	588	1	0.00
23/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	579	1	579	1	0.00
23/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	597	1	597	1	0.00
23/10/2015	R207 On 05-November-15			Bond Future	7.69	100.7181	7.6914	100.7181	40,817.00
23/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	423	0	423	0	0.00
23/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	465	0	465	0	0.00
23/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	444	0	444	0	0.00
23/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	97	0	97	0	19.00
23/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	55	0	55	0	53.00
23/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	254	0	254	0	0.00
23/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	972	1	972	1	0.00
23/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	226	0	226	0	0.00
23/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	767	1	767	1	0.00
23/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	240	0	240	0	0.00
23/10/2015	R207 On 04-February-16			Bond Future	7.76	98.7377	7.7645	98.7377	21.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	217	0	217	0	43.00
23/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	413	0	413	0	0.00
23/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	435	0	435	0	0.00
23/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	424	0	424	0	19.00
23/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1301	1	1301	1	0.00
23/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1279	1	1279	1	0.00
23/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1324	1	1324	1	0.00
23/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1865	2	1865	2	0.00
23/10/2015	R207 On 05-May-16			Bond Future	7.82	100.4767	7.8157	100.4767	0.00
23/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1229	1	1229	1	0.00
23/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1196	1	1196	1	0.00
23/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	789	1	789	1	43.00
23/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1212	1	1212	1	0.00
23/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1106	1	1106	1	0.00
23/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1091	1	1091	1	0.00
23/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1589	2	1589	2	0.00
23/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1120	1	1120	1	0.00
23/10/2015	R207 On 04-August-16			Bond Future	7.87	98.6373	7.8686	98.6373	0.00
23/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1513	1	1513	1	0.00
23/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1545	2	1545	2	0.00
23/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1529	2	1529	2	0.00
23/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1158	1	1158	1	0.00
23/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1146	1	1146	1	0.00
23/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1133	1	1133	1	0.00
23/10/2015	R208 On 05-November-15			Bond Future	7.89	95.8536	7.8859	95.8536	39,545.00
23/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2455	2	2455	2	0.00
23/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	184	0	184	0	0.00
23/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	197	0	197	0	0.00
23/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	172	0	172	0	0.00
23/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	3	0	3	0	2,200.00
23/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	756	1	756	1	0.00
23/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	727	1	727	1	0.00
23/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	787	1	787	1	0.00
23/10/2015	R208 On 04-February-16			Bond Future	7.96	97.4343	7.9558	97.4343	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	662	1	662	1	0.00
23/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	647	1	647	1	0.00
23/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	677	1	677	1	0.00
23/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1520	2	1520	2	0.00
23/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1495	1	1495	1	0.00
23/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1470	1	1470	1	0.00
23/10/2015	R208 On 05-May-16			Bond Future	8.00	95.7488	8.0050	95.7488	0.00
23/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1442	1	1442	1	0.00
23/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1462	1	1462	1	0.00
23/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1481	1	1481	1	0.00
23/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1481	1	1481	1	0.00
23/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1462	1	1462	1	0.00
23/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1500	1	1500	1	0.00
23/10/2015	R209 On 05-November-15			Bond Future	9.01	75.4014	9.0087	75.4014	24,850.00
23/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	1990	2	1990	2	0.00
23/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	25	0	25	0	900.00
23/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	801	1	801	1	0.00
23/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	1502	2	1502	2	0.00
23/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	8089	8	8089	8	0.00
23/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	233	0	233	0	900.00
23/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	3948	4	3948	4	0.00
23/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	866	1	866	1	500.00
23/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	8176	8	8176	8	0.00
23/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	8003	8	8003	8	0.00
23/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	393	0	393	0	0.00
23/10/2015	R209 On 04-February-16			Bond Future	9.07	76.6448	9.0666	76.6448	500.00
23/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	1325	1	1325	1	0.00
23/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	1378	1	1378	1	0.00
23/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	1351	1	1351	1	0.00
23/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	4290	4	4290	4	0.00
23/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3679	4	3679	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3781	4	3781	4	0.00
23/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	1076	1	1076	1	2,200.00
23/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3730	4	3730	4	0.00
23/10/2015	R209 On 05-May-16			Bond Future	9.11	74.8452	9.1149	74.8452	0.00
23/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	2797	3	2797	3	0.00
23/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	2831	3	2831	3	0.00
23/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	2764	3	2764	3	0.00
23/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3638	4	3638	4	0.00
23/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3598	3	3598	3	0.00
23/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3679	4	3679	4	0.00
23/10/2015	R210 On 05-November-15			Bond Future	181.43	181.3879	181.4252	181.3879	2,889.00
23/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	585	1	585	1	0.00
23/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	575	1	575	1	0.00
23/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	565	1	565	1	0.00
23/10/2015	R210 On 04-February-16			Bond Future	184.43	184.3943	184.4290	184.3943	0.00
23/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	571	1	571	1	0.00
23/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	581	1	581	1	0.00
23/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	561	1	561	1	0.00
23/10/2015	R211 On 05-November-15			Bond Future	136.37	136.3399	136.3658	136.3399	0.00
23/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1376	1	1376	1	0.00
23/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1366	1	1366	1	0.00
23/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1356	1	1356	1	0.00
23/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
23/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
23/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
23/10/2015	R211 On 04-February-16			Bond Future	136.93	136.9058	136.9298	136.9058	1,120.00
23/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	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
23/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2060	2	2060	2	0.00
23/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2080	2	2080	2	0.00
23/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2070	2	2070	2	0.00
23/10/2015	R212 On 05-November-15			Bond Future	142.34	142.3061	142.3352	142.3061	1,928.00
23/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	3665	4	3665	4	0.00
23/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	3675	4	3675	4	0.00
23/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3655	4	3655	4	0.00
23/10/2015	R212 On 04-February-16			Bond Future	142.83	142.8055	142.8326	142.8055	0.00
23/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3167	3	3167	3	0.00
23/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3177	3	3177	3	0.00
23/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3157	3	3157	3	0.00
23/10/2015	R213 On 05-November-15			Bond Future	8.87	86.0760	8.8749	86.0760	21,426.00
23/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	8965	9	8965	9	0.00
23/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	8795	9	8795	9	0.00
23/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	8880	9	8880	9	0.00
23/10/2015	R213 On 04-February-16			Bond Future	8.94	87.4955	8.9409	87.4955	700.00
23/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	1629	2	1629	2	0.00
23/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	1658	2	1658	2	0.00
23/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	1599	2	1599	2	0.00
23/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	3028	3	3028	3	0.00
23/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2984	3	2984	3	0.00
23/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	3073	3	3073	3	0.00
23/10/2015	R213 On 05-May-16			Bond Future	8.99	85.4879	8.9907	85.4879	0.00
23/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2295	2	2295	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	2325	2	2325	2	0.00
23/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	2356	2	2356	2	0.00
23/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	4074	4	4074	4	0.00
23/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	4031	4	4031	4	0.00
23/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	4118	4	4118	4	0.00
23/10/2015	R214 On 05-November-15			Bond Future	9.06	76.2427	9.0639	76.2427	16,945.00
23/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	9207	9	9207	9	0.00
23/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	9113	9	9113	9	0.00
23/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	9019	9	9019	9	0.00
23/10/2015	R214 On 04-February-16			Bond Future	9.12	77.5000	9.1233	77.5000	5,303.00
23/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	188	0	188	0	0.00
23/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	194	0	194	0	0.00
23/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	182	0	182	0	0.00
23/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	9656	9	9656	9	0.00
23/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	9743	9	9743	9	0.00
23/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	9831	10	9831	10	0.00
23/10/2015	R214 On 05-May-16			Bond Future	9.17	75.5699	9.1688	75.5699	0.00
23/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	2760	3	2760	3	0.00
23/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	2828	3	2828	3	0.00
23/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	2794	3	2794	3	0.00
23/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	4103	4	4103	4	0.00
23/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	4059	4	4059	4	0.00
23/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	4148	4	4148	4	0.00
23/10/2015	R248 On 05-November-15			Bond Future	9.13	98.1170	9.1291	98.1170	49,160.00
23/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	12679	12	12679	12	0.00
23/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	12555	12	12555	12	0.00
23/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	12431	12	12431	12	0.00
23/10/2015	R248 On 04-February-16			Bond Future	9.19	99.7352	9.1905	99.7352	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
23/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	1911	2	1911	2	0.00
23/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	1809	1	1809	1	0.00
23/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	2014	2	2014	2	0.00
23/10/2015	R248 On 05-May-16			Bond Future	9.24	97.0561	9.2378	97.0561	0.00
23/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	2374	2	2374	2	0.00
23/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	2476	2	2476	2	0.00
23/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	2272	2	2272	2	0.00