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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
13/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	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
13/10/2015	2025 On 05-November-15			Bond Future	123.29	122.9575	123.2941	122.9575	612.00
13/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	284	0	284	0	0.00
13/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	304	0	304	0	0.00
13/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	294	0	294	0	0.00
13/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2025 On 04-February-16			Bond Future	124.13	123.7838	124.1258	123.7838	0.00
13/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1864	2	1864	2	0.00
13/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1874	2	1874	2	0.00
13/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1884	2	1884	2	0.00
13/10/2015	2030 On 05-November-15			Bond Future	8.72	96.9927	8.7227	96.9927	9,973.00
13/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	1744	1	1744	1	0.00
13/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	1665	1	1665	1	0.00
13/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	1823	1	1823	1	0.00
13/10/2015	2030 On 04-February-16			Bond Future	8.78	94.5925	8.7830	94.5925	400.00
13/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	252	0	252	0	0.00
13/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	328	0	328	0	0.00
13/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	175	0	175	0	0.00
13/10/2015	2032 On 05-November-15			Bond Future	8.79	96.9142	8.7923	96.9142	2,982.00
13/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	6925	6	6925	6	0.00
13/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	7017	6	7017	6	0.00

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13/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	6833	6	6833	6	0.00
13/10/2015	2032 On 04-February-16			Bond Future	8.85	98.5192	8.8516	98.5192	0.00
13/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	1337	1	1337	1	0.00
13/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	1254	1	1254	1	0.00
13/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	1170	0	1170	0	0.00
13/10/2015	2032 On 05-May-16			Bond Future	8.90	96.1037	8.9002	96.1037	0.00
13/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	802	1	802	1	0.00
13/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	722	1	722	1	0.00
13/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	882	2	882	2	0.00
13/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2033 On 05-November-15			Bond Future	102.31	102.2922	102.3136	102.2922	0.00
13/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	86	0	86	0	0.00
13/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	96	0	96	0	0.00
13/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	76	0	76	0	0.00
13/10/2015	2033 On 04-February-16			Bond Future	104.02	103.9948	104.0165	103.9948	0.00
13/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	1606	2	1606	2	0.00
13/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1616	2	1616	2	0.00
13/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1626	2	1626	2	0.00
13/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2033 On 05-May-16			Bond Future	104.87	104.8529	104.8746	104.8529	0.00
13/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2475	2	2475	2	0.00
13/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2465	2	2465	2	0.00
13/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2485	2	2485	2	0.00
13/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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13/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2037 On 05-November-15			Bond Future	8.95	98.8523	8.9468	98.8523	49,825.00
13/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	9285	9	9285	9	0.00
13/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	9390	9	9390	9	0.00
13/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	9179	8	9179	8	0.00
13/10/2015	2037 On 04-February-16			Bond Future	9.00	96.2325	9.0045	96.2325	370.00
13/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	2337	2	2337	2	0.00
13/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	2243	1	2243	1	0.00
13/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	2430	2	2430	2	0.00
13/10/2015	2037 On 05-May-16			Bond Future	9.05	97.9347	9.0534	97.9347	0.00
13/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	478	0	478	0	0.00
13/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	568	0	568	0	0.00
13/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	388	0	388	0	0.00
13/10/2015	2038 On 05-November-15			Bond Future	126.86	126.8295	126.8563	126.8295	8,054.00
13/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	7154	7	7154	7	0.00
13/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	7144	7	7144	7	0.00
13/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	7134	7	7134	7	0.00
13/10/2015	2038 On 04-February-16			Bond Future	127.59	127.5678	127.5949	127.5678	0.00
13/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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13/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	3405	3	3405	3	0.00
13/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	3415	3	3415	3	0.00
13/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	3395	3	3395	3	0.00
13/10/2015	2044 On 05-November-15			Bond Future	8.98	100.8520	8.9809	100.8520	17,516.00
13/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	7799	7	7799	7	0.00
13/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	7685	7	7685	7	0.00
13/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	7913	7	7913	7	0.00
13/10/2015	2044 On 04-February-16			Bond Future	9.04	98.1400	9.0353	98.1400	0.00
13/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	1	0	1	0.00
13/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	251	0	251	0	0.00
13/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	449	0	449	0	0.00
13/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	350	0	350	0	0.00
13/10/2015	2044 On 05-May-16			Bond Future	9.08	99.8759	9.0814	99.8759	0.00
13/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	703	0	703	0	0.00
13/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	902	0	902	0	0.00
13/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	802	0	802	0	0.00
13/10/2015	2046 On 05-November-15			Bond Future	126.71	125.8615	126.7147	125.8615	6,943.00
13/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	6285	7	6285	7	0.00
13/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	6275	7	6275	7	0.00
13/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	6295	7	6295	7	0.00
13/10/2015	2046 On 04-February-16			Bond Future	128.82	127.9562	128.8234	127.9562	0.00
13/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	833	0	833	0	0.00
13/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	813	0	813	0	0.00

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13/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	823	0	823	0	0.00
13/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
13/10/2015	2050 On 05-November-15			Bond Future	134.37	133.0646	134.3698	133.0646	5,431.00
13/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	10630	12	10630	12	0.00
13/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	10640	12	10640	12	0.00
13/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	10620	12	10620	12	0.00
13/10/2015	2050 On 04-February-16			Bond Future	135.08	133.7505	135.0774	133.7505	0.00
13/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	2933	4	2933	4	0.00
13/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	2923	4	2923	4	0.00
13/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	2913	4	2913	4	0.00
13/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	AL37 On 05-November-15			Index Future	467.45	468.6960	467.4460	468.6960	3.00
13/10/2015	AL37 On 04-February-16			Index Future	475.18	476.4550	475.1840	476.4550	0.00
13/10/2015	AL7T On 05-November-15			Index Future	550.41	553.1690	550.4120	553.1690	1.00
13/10/2015	AL7T On 04-February-16			Index Future	559.52	562.3270	559.5230	562.3270	0.00
13/10/2015	ALBI On 05-November-15			Index Future	502.61	505.4290	502.6120	505.4290	459.00
13/10/2015	ALBI On 04-February-16			Index Future	510.93	513.7960	510.9320	513.7960	146.00
13/10/2015	ALBI On 05-May-16			Index Future	519.95	522.8700	519.9530	522.8700	0.00
13/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/10/2015	EL28 On 05-November-15			Bond Future	126.41	125.7001	126.4053	125.7001	0.00
13/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	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
13/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	595	1	595	1	0.00
13/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	605	1	605	1	0.00
13/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	585	1	585	1	0.00
13/10/2015	EL28 On 04-February-16			Bond Future	128.51	127.7924	128.5093	127.7924	0.00
13/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	491	1	491	1	0.00
13/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	501	1	501	1	0.00
13/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	481	1	481	1	0.00
13/10/2015	ES33 On 05-November-15			Bond Future	9.81	82.4184	9.8102	82.4184	6,561.00
13/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6085	6	6085	6	0.00
13/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6164	6	6164	6	0.00
13/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6006	5	6006	5	0.00
13/10/2015	ES33 On 04-February-16			Bond Future	9.90	83.7833	9.8994	83.7833	0.00
13/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	630	1	630	1	0.00
13/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	768	1	768	1	0.00
13/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	699	1	699	1	0.00
13/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
13/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
13/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
13/10/2015	ES33 On 05-May-16			Bond Future	9.98	81.4739	9.9765	81.4739	0.00
13/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	93	1	93	1	0.00
13/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	231	1	231	1	0.00
13/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	162	1	162	1	0.00
13/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
13/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
13/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
13/10/2015	GOVI On 05-November-15			GOVI	499.11	501.6500	499.1090	501.6500	453.00
13/10/2015	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
13/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
13/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
13/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	308910	28	308910	28	0.00
13/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	309010	28	309010	28	0.00
13/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	308810	28	308810	28	0.00
13/10/2015	GOVI On 04-February-16			GOVI	507.37	509.9550	507.3710	509.9550	26.00
13/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
13/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
13/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
13/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	46190	2	46190	2	0.00
13/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	46390	2	46390	2	0.00
13/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	46290	2	46290	2	0.00
13/10/2015	GOVI On 05-May-16			GOVI	516.33	518.9600	516.3290	518.9600	0.00
13/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	1	0	1	0.00
13/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	1	0	1	0.00
13/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	1	0	1	0.00
13/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	16610	0	16610	0	0.00
13/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	16710	0	16710	0	0.00
13/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	16810	0	16810	0	0.00
13/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/10/2015	IGOV On 05-November-15			Index Future	232.74	232.2040	232.7380	232.2040	971.00
13/10/2015	IGOV On 04-February-16			Index Future	236.61	236.0670	236.6100	236.0670	82.00
13/10/2015	IGOV On 05-May-16			Index Future	240.81	240.2550	240.8070	240.2550	0.00
13/10/2015	ILBI On 05-November-15			Index Future	631.28	629.9230	631.2750	629.9230	0.00
13/10/2015	ILBI On 04-February-16			Index Future	642.02	640.6460	642.0190	640.6460	163.00
13/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.73	99.7062	99.7273	99.7062	0.00
13/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.69	99.6226	99.6899	99.6226	0.00
13/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.97	98.6474	98.9673	98.6474	0.00
13/10/2015	IS10 On 17-December-25			Interest Rate Swap	100.42	99.9233	100.4245	99.9233	0.00
13/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
13/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	0.00
13/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
13/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	2,000.00
13/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
13/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
13/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	0.00
13/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
13/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
13/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
13/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
13/10/2015	R023 On 05-November-15			Bond Future	8.12	99.8935	8.1207	99.8935	14,015.00
13/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	460	1	460	1	0.00
13/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	440	1	440	1	0.00
13/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	421	1	421	1	0.00
13/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	1090	1	1090	1	0.00
13/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	1125	1	1125	1	0.00
13/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	1056	1	1056	1	0.00
13/10/2015	R023 On 04-February-16			Bond Future	8.19	101.5479	8.1903	101.5479	1,050.00
13/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1033	1	1033	1	0.00
13/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1075	1	1075	1	0.00
13/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1054	1	1054	1	0.00
13/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	2082	2	2082	2	0.00
13/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	2051	2	2051	2	0.00
13/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	2019	2	2019	2	0.00
13/10/2015	R023 On 05-May-16			Bond Future	8.24	99.4144	8.2360	99.4144	0.00
13/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2121	2	2121	2	0.00
13/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2095	2	2095	2	0.00
13/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2069	2	2069	2	0.00
13/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	2024	2	2024	2	0.00
13/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	2049	2	2049	2	0.00
13/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	2000	2	2000	2	0.00
13/10/2015	R186 On 05-November-15			Bond Future	8.30	120.4801	8.2977	120.4801	32,823.00
13/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	1790	2	1790	2	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	3640	4	3640	4	0.00
13/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	870	1	870	1	0.00
13/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	803	1	803	1	0.00
13/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	49	0	49	0	169.00
13/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	122	0	122	0	674.00
13/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1305	2	1305	2	843.00
13/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	282	0	282	0	200.00
13/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	4338	5	4338	5	0.00
13/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	5414	6	5414	6	0.00
13/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	905	1	905	1	0.00
13/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	57	0	57	0	1,200.00
13/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	941	1	941	1	0.00
13/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	2062	3	2062	3	650.00
13/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	2351	3	2351	3	0.00
13/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1421	1	1421	1	1,090.00
13/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	3663	3	3663	3	0.00
13/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	4670	4	4670	4	0.00
13/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	592	0	592	0	6,308.00
13/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	130	0	130	0	10,200.00
13/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1329	1	1329	1	0.00
13/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	892	1	892	1	9,430.00
13/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	1241	1	1241	1	0.00
13/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	474	0	474	0	4,666.00
13/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	375	0	375	0	4,667.00
13/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1284	1	1284	1	8,650.00
13/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	4511	4	4511	4	0.00
13/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	71	0	71	0	2,283.00
13/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2674	2	2674	2	0.00
13/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	26	0	26	0	2,600.00
13/10/2015	R186 On 04-February-16			Bond Future	8.36	117.1779	8.3557	117.1779	5,465.00
13/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	4153	5	4153	5	0.00
13/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	351	0	351	0	0.00
13/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	341	0	341	0	0.00
13/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	332	0	332	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
13/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	7252	7	7252	7	0.00
13/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1148	1	1148	1	6,700.00
13/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	7178	7	7178	7	0.00
13/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7326	7	7326	7	0.00
13/10/2015	R186 On 05-May-16			Bond Future	8.40	119.2496	8.3999	119.2496	0.00
13/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	2963	3	2963	3	0.00
13/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3000	3	3000	3	0.00
13/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	2926	3	2926	3	0.00
13/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	897	1	897	1	0.00
13/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3459	3	3459	3	0.00
13/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3380	3	3380	3	0.00
13/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	7534	7	7534	7	0.00
13/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3419	3	3419	3	0.00
13/10/2015	R186 On 04-August-16			Bond Future	8.44	116.1043	8.4440	116.1043	0.00
13/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	3923	4	3923	4	0.00
13/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4000	4	4000	4	0.00
13/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	3961	4	3961	4	0.00
13/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3581	3	3581	3	0.00
13/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3545	3	3545	3	0.00
13/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3510	3	3510	3	0.00
13/10/2015	R197 On 05-November-15			Bond Future	294.38	294.3241	294.3845	294.3241	927.00
13/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	615	1	615	1	0.00
13/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	625	1	625	1	0.00
13/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	605	1	605	1	0.00
13/10/2015	R197 On 04-February-16			Bond Future	292.93	292.8686	292.9298	292.8686	0.00
13/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	4060	4	4060	4	0.00
13/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	4080	4	4080	4	0.00
13/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	4070	4	4070	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
13/10/2015	R202 On 05-November-15			Bond Future	240.64	240.4247	240.6419	240.4247	53,917.00
13/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	5348	6	5348	6	0.00
13/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	5368	6	5368	6	0.00
13/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	5358	6	5358	6	0.00
13/10/2015	R202 On 04-February-16			Bond Future	241.27	241.0511	241.2719	241.0511	0.00
13/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	1282	1	1282	1	0.00
13/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	1262	1	1262	1	0.00
13/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	1272	1	1272	1	0.00
13/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
13/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
13/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
13/10/2015	R203 On 05-November-15			Bond Future	7.10	103.3371	7.1045	103.3371	15,930.00
13/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1930	2	1930	2	0.00
13/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1948	2	1948	2	0.00
13/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1912	2	1912	2	0.00
13/10/2015	R203 On 04-February-16			Bond Future	7.18	105.0485	7.1763	105.0485	0.00
13/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	321	0	321	0	0.00
13/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	339	0	339	0	0.00
13/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	330	0	330	0	0.00
13/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	226	0	226	0	0.00
13/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	220	0	220	0	0.00
13/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	213	0	213	0	0.00
13/10/2015	R203 On 05-May-16			Bond Future	7.18	102.7359	7.1756	102.7359	0.00
13/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	486	1	486	1	0.00
13/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	471	1	471	1	0.00
13/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	478	1	478	1	0.00
13/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	389	0	389	0	0.00
13/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	378	0	378	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
13/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	383	0	383	0	0.00
13/10/2015	R204 On 05-November-15			Bond Future	7.48	104.7244	7.4789	104.7244	24,711.00
13/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3459	3	3459	3	0.00
13/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3430	3	3430	3	0.00
13/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3488	3	3488	3	0.00
13/10/2015	R204 On 04-February-16			Bond Future	7.55	102.4225	7.5535	102.4225	0.00
13/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	528	1	528	1	0.00
13/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	516	1	516	1	0.00
13/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	504	1	504	1	0.00
13/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	652	1	652	1	0.00
13/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	666	1	666	1	0.00
13/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	639	1	639	1	0.00
13/10/2015	R204 On 05-May-16			Bond Future	7.59	104.2332	7.5940	104.2332	0.00
13/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1072	1	1072	1	0.00
13/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1058	1	1058	1	0.00
13/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1044	1	1044	1	0.00
13/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	693	1	693	1	0.00
13/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	683	1	683	1	0.00
13/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	702	1	702	1	0.00
13/10/2015	R207 On 05-November-15			Bond Future	7.74	100.8423	7.7425	100.8423	40,851.00
13/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	439	1	439	1	0.00
13/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	474	1	474	1	0.00
13/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	456	1	456	1	0.00
13/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	140	0	140	0	19.00
13/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	93	0	93	0	53.00
13/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	447	0	447	0	0.00
13/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	1187	1	1187	1	0.00
13/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	413	0	413	0	0.00
13/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	988	1	988	1	0.00
13/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	430	0	430	0	0.00
13/10/2015	R207 On 04-February-16			Bond Future	7.82	98.8709	7.8167	98.8709	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
13/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	207	0	207	0	43.00
13/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	388	0	388	0	0.00
13/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	408	1	408	1	0.00
13/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	398	0	398	0	19.00
13/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1447	1	1447	1	0.00
13/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1424	1	1424	1	0.00
13/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1470	1	1470	1	0.00
13/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	2027	2	2027	2	0.00
13/10/2015	R207 On 05-May-16			Bond Future	7.87	100.6192	7.8699	100.6192	0.00
13/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1181	1	1181	1	0.00
13/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1149	1	1149	1	0.00
13/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	761	1	761	1	43.00
13/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1165	1	1165	1	0.00
13/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1227	1	1227	1	0.00
13/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1211	1	1211	1	0.00
13/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1729	2	1729	2	0.00
13/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1242	1	1242	1	0.00
13/10/2015	R207 On 04-August-16			Bond Future	7.92	98.7947	7.9241	98.7947	0.00
13/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1438	2	1438	2	0.00
13/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1469	2	1469	2	0.00
13/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1453	2	1453	2	0.00
13/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1245	1	1245	1	0.00
13/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1232	1	1232	1	0.00
13/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1219	1	1219	1	0.00
13/10/2015	R208 On 05-November-15			Bond Future	7.89	96.1327	7.8906	96.1327	40,181.00
13/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2454	3	2454	3	0.00
13/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	295	0	295	0	0.00
13/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	309	0	309	0	0.00
13/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	281	0	281	0	0.00
13/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	22	0	22	0	2,200.00
13/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	887	1	887	1	0.00
13/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	859	1	859	1	0.00
13/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	915	1	915	1	0.00
13/10/2015	R208 On 04-February-16			Bond Future	7.96	97.7248	7.9588	97.7248	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
13/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	707	1	707	1	0.00
13/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	692	1	692	1	0.00
13/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	723	1	723	1	0.00
13/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1577	1	1577	1	0.00
13/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1552	1	1552	1	0.00
13/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1527	1	1527	1	0.00
13/10/2015	R208 On 05-May-16			Bond Future	8.01	96.0509	8.0065	96.0509	0.00
13/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1485	2	1485	2	0.00
13/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1504	2	1504	2	0.00
13/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1524	2	1524	2	0.00
13/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1530	1	1530	1	0.00
13/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1511	1	1511	1	0.00
13/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1549	1	1549	1	0.00
13/10/2015	R209 On 05-November-15			Bond Future	8.87	76.7899	8.8706	76.7899	24,850.00
13/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	3023	4	3023	4	0.00
13/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	5	0	5	0	0.00
13/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	220	0	220	0	900.00
13/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	1664	2	1664	2	0.00
13/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	6	0	6	0	0.00
13/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	6	0	6	0	0.00
13/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	2498	3	2498	3	0.00
13/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	7060	6	7060	6	0.00
13/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	231	0	231	0	900.00
13/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	3107	3	3107	3	0.00
13/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	693	1	693	1	500.00
13/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	7146	7	7146	7	0.00
13/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	6974	6	6974	6	0.00
13/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	353	0	353	0	0.00
13/10/2015	R209 On 04-February-16			Bond Future	8.92	78.0617	8.9238	78.0617	400.00
13/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	1835	2	1835	2	0.00
13/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	1898	2	1898	2	0.00
13/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	1866	2	1866	2	0.00
13/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	5164	6	5164	6	0.00
13/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3141	3	3141	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
13/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3231	3	3231	3	0.00
13/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	891	1	891	1	2,200.00
13/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3186	3	3186	3	0.00
13/10/2015	R209 On 05-May-16			Bond Future	8.97	76.2922	8.9674	76.2922	0.00
13/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3415	4	3415	4	0.00
13/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3453	4	3453	4	0.00
13/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3378	4	3378	4	0.00
13/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3174	3	3174	3	0.00
13/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3138	3	3138	3	0.00
13/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3211	3	3211	3	0.00
13/10/2015	R210 On 05-November-15			Bond Future	180.98	179.9754	180.9788	179.9754	2,894.00
13/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	1031	2	1031	2	0.00
13/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	1021	2	1021	2	0.00
13/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	1011	2	1011	2	0.00
13/10/2015	R210 On 04-February-16			Bond Future	183.99	182.9708	183.9910	182.9708	0.00
13/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	1009	2	1009	2	0.00
13/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	1019	2	1019	2	0.00
13/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	999	2	999	2	0.00
13/10/2015	R211 On 05-November-15			Bond Future	136.14	136.1165	136.1420	136.1165	0.00
13/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1152	1	1152	1	0.00
13/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1142	1	1142	1	0.00
13/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1132	1	1132	1	0.00
13/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
13/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
13/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
13/10/2015	R211 On 04-February-16			Bond Future	136.71	136.6881	136.7140	136.6881	1,120.00
13/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	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
13/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2276	2	2276	2	0.00
13/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2296	2	2296	2	0.00
13/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2286	2	2286	2	0.00
13/10/2015	R212 On 05-November-15			Bond Future	141.82	141.7950	141.8239	141.7950	928.00
13/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	4176	4	4176	4	0.00
13/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	4186	4	4186	4	0.00
13/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	4166	4	4166	4	0.00
13/10/2015	R212 On 04-February-16			Bond Future	142.33	142.2958	142.3251	142.2958	0.00
13/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3675	4	3675	4	0.00
13/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3685	4	3685	4	0.00
13/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3665	4	3665	4	0.00
13/10/2015	R213 On 05-November-15			Bond Future	8.76	87.2514	8.7629	87.2514	21,426.00
13/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	1	0	1	0	0.00
13/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	1	0	1	0	0.00
13/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	1	0	1	0	0.00
13/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	8136	8	8136	8	0.00
13/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	7967	7	7967	7	0.00
13/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	8052	7	8052	7	0.00
13/10/2015	R213 On 04-February-16			Bond Future	8.82	88.6964	8.8243	88.6964	700.00
13/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2123	2	2123	2	0.00
13/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2157	2	2157	2	0.00
13/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2089	2	2089	2	0.00
13/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2672	2	2672	2	0.00
13/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2632	2	2632	2	0.00
13/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2712	2	2712	2	0.00
13/10/2015	R213 On 05-May-16			Bond Future	8.87	86.7159	8.8699	86.7159	0.00
13/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2754	3	2754	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
13/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	2787	3	2787	3	0.00
13/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	2821	3	2821	3	0.00
13/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3665	3	3665	3	0.00
13/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3625	3	3625	3	0.00
13/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3705	3	3705	3	0.00
13/10/2015	R214 On 05-November-15			Bond Future	8.91	77.8281	8.9108	77.8281	16,945.00
13/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	4	0	4	0	0.00
13/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	5	0	5	0	0.00
13/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	4	0	4	0	0.00
13/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	8001	7	8001	7	0.00
13/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	7907	7	7907	7	0.00
13/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	7814	7	7814	7	0.00
13/10/2015	R214 On 04-February-16			Bond Future	8.97	79.1170	8.9651	79.1170	4,620.00
13/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	347	0	347	0	0.00
13/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	357	0	357	0	0.00
13/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	338	0	338	0	0.00
13/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	8582	8	8582	8	0.00
13/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	8666	8	8666	8	0.00
13/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	8750	8	8750	8	0.00
13/10/2015	R214 On 05-May-16			Bond Future	9.01	77.2207	9.0058	77.2207	0.00
13/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3451	4	3451	4	0.00
13/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3529	4	3529	4	0.00
13/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	3490	4	3490	4	0.00
13/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3535	3	3535	3	0.00
13/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3496	3	3496	3	0.00
13/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3575	3	3575	3	0.00
13/10/2015	R248 On 05-November-15			Bond Future	8.97	100.2007	8.9712	100.2007	48,520.00
13/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	11078	10	11078	10	0.00
13/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	10955	10	10955	10	0.00
13/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	10831	10	10831	10	0.00
13/10/2015	R248 On 04-February-16			Bond Future	9.03	101.8602	9.0271	101.8602	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
13/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	1	0	1	0.00
13/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	1	0	1	0.00
13/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	276	0	276	0	0.00
13/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	174	0	174	0	0.00
13/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	379	0	379	0	0.00
13/10/2015	R248 On 05-May-16			Bond Future	9.07	99.2254	9.0694	99.2254	0.00
13/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	703	0	703	0	0.00
13/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	805	0	805	0	0.00
13/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	601	0	601	0	0.00