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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
15/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	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
15/10/2015	2025 On 05-November-15			Bond Future	123.40	123.3698	123.3952	123.3698	612.00
15/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	385	0	385	0	0.00
15/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	405	0	405	0	0.00
15/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	395	0	395	0	0.00
15/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2025 On 04-February-16			Bond Future	124.23	124.2009	124.2257	124.2009	0.00
15/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1764	2	1764	2	0.00
15/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1774	2	1774	2	0.00
15/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1784	2	1784	2	0.00
15/10/2015	2030 On 05-November-15			Bond Future	8.56	96.8564	8.5637	96.8564	9,973.00
15/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	504	1	504	1	0.00
15/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	424	1	424	1	0.00
15/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	583	1	583	1	0.00
15/10/2015	2030 On 04-February-16			Bond Future	8.62	94.4524	8.6192	94.4524	400.00
15/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	1083	0	1083	0	0.00
15/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	1006	0	1006	0	0.00
15/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	930	0	930	0	0.00
15/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2032 On 05-November-15			Bond Future	8.63	96.7674	8.6335	96.7674	2,982.00
15/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	5592	6	5592	6	0.00
15/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	5684	6	5684	6	0.00

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15/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	5500	6	5500	6	0.00
15/10/2015	2032 On 04-February-16			Bond Future	8.69	98.3684	8.6882	98.3684	0.00
15/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	182	0	182	0	0.00
15/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	15	0	15	0	0.00
15/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	98	0	98	0	0.00
15/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	0	1	0	1	0.00
15/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	0	1	0	1	0.00
15/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	1	0	1	0.00
15/10/2015	2032 On 05-May-16			Bond Future	8.73	95.9486	8.7320	95.9486	0.00
15/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	2176	1	2176	1	0.00
15/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	2096	1	2096	1	0.00
15/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	2256	1	2256	1	0.00
15/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2033 On 05-November-15			Bond Future	102.40	102.3782	102.3998	102.3782	0.00
15/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	10	0	10	0	0.00
15/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	10	0	10	0	0.00
15/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2033 On 04-February-16			Bond Future	104.10	104.0803	104.1016	104.0803	0.00
15/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	1692	2	1692	2	0.00
15/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1702	2	1702	2	0.00
15/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1712	2	1712	2	0.00
15/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2033 On 05-May-16			Bond Future	104.96	104.9384	104.9591	104.9384	0.00
15/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2559	3	2559	3	0.00
15/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2549	3	2549	3	0.00
15/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2569	3	2569	3	0.00
15/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2037 On 05-November-15			Bond Future	8.79	98.6902	8.7881	98.6902	49,825.00
15/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	7819	9	7819	9	0.00
15/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	7925	9	7925	9	0.00
15/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	7714	9	7714	9	0.00
15/10/2015	2037 On 04-February-16			Bond Future	8.84	96.0661	8.8414	96.0661	370.00
15/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	850	2	850	2	0.00
15/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	756	2	756	2	0.00
15/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	943	2	943	2	0.00
15/10/2015	2037 On 05-May-16			Bond Future	8.89	97.7637	8.8859	97.7637	0.00
15/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	943	0	943	0	0.00
15/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	1123	0	1123	0	0.00
15/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	1033	0	1033	0	0.00
15/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2038 On 05-November-15			Bond Future	126.96	126.9367	126.9638	126.9367	8,054.00
15/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	7046	7	7046	7	0.00
15/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	7036	7	7036	7	0.00
15/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	7026	7	7026	7	0.00
15/10/2015	2038 On 04-February-16			Bond Future	127.70	127.6746	127.7010	127.6746	0.00
15/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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15/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	3299	3	3299	3	0.00
15/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	3309	3	3309	3	0.00
15/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	3289	3	3289	3	0.00
15/10/2015	2044 On 05-November-15			Bond Future	8.82	100.6725	8.8224	100.6725	17,516.00
15/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	6192	7	6192	7	0.00
15/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	6078	7	6078	7	0.00
15/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	6306	7	6306	7	0.00
15/10/2015	2044 On 04-February-16			Bond Future	8.87	97.9559	8.8726	97.9559	0.00
15/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	1381	0	1381	0	0.00
15/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	1182	0	1182	0	0.00
15/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	1281	0	1281	0	0.00
15/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2044 On 05-May-16			Bond Future	8.91	99.6870	8.9144	99.6870	0.00
15/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	856	0	856	0	0.00
15/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	756	0	756	0	0.00
15/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	955	0	955	0	0.00
15/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2046 On 05-November-15			Bond Future	126.82	126.7951	126.8222	126.7951	6,943.00
15/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	6178	6	6178	6	0.00
15/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	6168	6	6168	6	0.00
15/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	6188	6	6188	6	0.00
15/10/2015	2046 On 04-February-16			Bond Future	128.93	128.9034	128.9300	128.9034	0.00
15/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	940	1	940	1	0.00
15/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	920	1	920	1	0.00

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15/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	930	1	930	1	0.00
15/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	2050 On 05-November-15			Bond Future	134.48	134.4558	134.4850	134.4558	5,431.00
15/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	10515	11	10515	11	0.00
15/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	10525	11	10525	11	0.00
15/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	10505	11	10505	11	0.00
15/10/2015	2050 On 04-February-16			Bond Future	135.19	135.1626	135.1910	135.1626	0.00
15/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	2819	3	2819	3	0.00
15/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	2809	3	2809	3	0.00
15/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	2799	3	2799	3	0.00
15/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	AL37 On 05-November-15			Index Future	470.55	468.7070	470.5470	468.7070	3.00
15/10/2015	AL37 On 04-February-16			Index Future	478.33	476.4620	478.3280	476.4620	0.00
15/10/2015	AL7T On 05-November-15			Index Future	556.19	552.5860	556.1920	552.5860	1.00
15/10/2015	AL7T On 04-February-16			Index Future	565.39	561.7280	565.3890	561.7280	0.00
15/10/2015	ALBI On 05-November-15			Index Future	508.41	504.8550	508.4140	504.8550	459.00
15/10/2015	ALBI On 04-February-16			Index Future	516.82	513.2070	516.8210	513.2070	146.00
15/10/2015	ALBI On 05-May-16			Index Future	525.94	522.2660	525.9390	522.2660	0.00
15/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2015	EL28 On 05-November-15			Bond Future	126.52	126.4890	126.5171	126.4890	0.00
15/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	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
15/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	483	1	483	1	0.00
15/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	493	1	493	1	0.00
15/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	473	1	473	1	0.00
15/10/2015	EL28 On 04-February-16			Bond Future	128.62	128.5922	128.6197	128.5922	0.00
15/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	380	0	380	0	0.00
15/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	390	0	390	0	0.00
15/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	370	0	370	0	0.00
15/10/2015	ES33 On 05-November-15			Bond Future	9.65	82.3016	9.6501	82.3016	6,561.00
15/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4934	6	4934	6	0.00
15/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5013	6	5013	6	0.00
15/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4855	6	4855	6	0.00
15/10/2015	ES33 On 04-February-16			Bond Future	9.73	83.6632	9.7344	83.6632	0.00
15/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1798	1	1798	1	0.00
15/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1936	1	1936	1	0.00
15/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1867	1	1867	1	0.00
15/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
15/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	ES33 On 05-May-16			Bond Future	9.81	81.3504	9.8065	81.3504	0.00
15/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	1280	1	1280	1	0.00
15/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	1417	1	1417	1	0.00
15/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	1349	1	1349	1	0.00
15/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
15/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	GOVI On 05-November-15			GOVI	504.41	501.1620	504.4140	501.1620	453.00
15/10/2015	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
15/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
15/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
15/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	255860	29	255860	29	0.00
15/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	255960	29	255960	29	0.00
15/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	255760	29	255760	29	0.00
15/10/2015	GOVI On 04-February-16			GOVI	512.76	509.4540	512.7550	509.4540	26.00
15/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	7650	0	7650	0	0.00
15/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	7450	0	7450	0	0.00
15/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	7550	0	7550	0	0.00
15/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	3	0	3	0.00
15/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	0	3	0	3	0.00
15/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	0	3	0	3	0.00
15/10/2015	GOVI On 05-May-16			GOVI	521.80	518.4470	521.8010	518.4470	0.00
15/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	38110	0	38110	0	0.00
15/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	37910	0	37910	0	0.00
15/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	38010	0	38010	0	0.00
15/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
15/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
15/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
15/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/10/2015	IGOV On 05-November-15			Index Future	232.91	232.8680	232.9130	232.8680	971.00
15/10/2015	IGOV On 04-February-16			Index Future	236.78	236.7390	236.7840	236.7390	82.00
15/10/2015	IGOV On 05-May-16			Index Future	240.98	240.9370	240.9800	240.9370	0.00
15/10/2015	ILBI On 05-November-15			Index Future	632.01	631.8910	632.0110	631.8910	0.00
15/10/2015	ILBI On 04-February-16			Index Future	642.77	642.6450	642.7650	642.6450	163.00
15/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.63	99.6750	99.6349	99.6750	0.00
15/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.41	99.5629	99.4062	99.5629	0.00
15/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.14	98.6019	98.1354	98.6019	0.00
15/10/2015	IS10 On 17-December-25			Interest Rate Swap	99.26	99.9303	99.2610	99.9303	0.00
15/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/10/2015	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
15/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
15/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
15/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
15/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	2,000.00
15/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.57	93.4300	6.5700	93.4300	0.00
15/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
15/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
15/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
15/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
15/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
15/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
15/10/2015	R023 On 05-November-15			Bond Future	7.95	99.8557	7.9456	99.8557	14,015.00
15/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	874	1	874	1	0.00
15/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	843	1	843	1	0.00
15/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	812	1	812	1	0.00
15/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	548	1	548	1	0.00
15/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	571	1	571	1	0.00
15/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	525	1	525	1	0.00
15/10/2015	R023 On 04-February-16			Bond Future	8.01	101.5078	8.0074	101.5078	1,050.00
15/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1453	1	1453	1	0.00
15/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1506	1	1506	1	0.00
15/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1479	1	1479	1	0.00
15/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1544	2	1544	2	0.00
15/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1518	2	1518	2	0.00
15/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1492	2	1492	2	0.00
15/10/2015	R023 On 05-May-16			Bond Future	8.04	99.3720	8.0448	99.3720	0.00
15/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2658	2	2658	2	0.00
15/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2628	2	2628	2	0.00
15/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2599	2	2599	2	0.00
15/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1585	2	1585	2	0.00
15/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1606	2	1606	2	0.00
15/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1565	2	1565	2	0.00
15/10/2015	R186 On 05-November-15			Bond Future	8.13	120.3401	8.1335	120.3401	32,906.00
15/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	1526	1	1526	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	2749	2	2749	2	200.00
15/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	4857	4	4857	4	0.00
15/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	1428	1	1428	1	0.00
15/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	128	0	128	0	169.00
15/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	286	0	286	0	674.00
15/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	2128	2	2128	2	843.00
15/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	592	0	592	0	200.00
15/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	5595	5	5595	5	0.00
15/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	6705	6	6705	6	0.00
15/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	1577	1	1577	1	0.00
15/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	146	0	146	0	1,200.00
15/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	1628	1	1628	1	0.00
15/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	3080	2	3080	2	650.00
15/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	3422	3	3422	3	0.00
15/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	735	1	735	1	1,090.00
15/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	2516	3	2516	3	0.00
15/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	3438	4	3438	4	0.00
15/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	239	0	239	0	6,308.00
15/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	35	0	35	0	10,200.00
15/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	674	1	674	1	0.00
15/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	403	1	403	1	9,430.00
15/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	616	1	616	1	0.00
15/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	180	0	180	0	4,666.00
15/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	134	0	134	0	4,667.00
15/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	17	0	17	0	2,283.00
15/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	644	1	644	1	8,650.00
15/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	3289	4	3289	4	0.00
15/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	1673	2	1673	2	0.00
15/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	5	0	5	0	2,600.00
15/10/2015	R186 On 04-February-16			Bond Future	8.19	117.0337	8.1857	117.0337	6,227.00
15/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	5130	5	5130	5	0.00
15/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	549	0	549	0	0.00
15/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	534	0	534	0	0.00
15/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	521	0	521	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
15/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	6114	7	6114	7	0.00
15/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	795	1	795	1	6,700.00
15/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	6045	7	6045	7	0.00
15/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	6184	7	6184	7	0.00
15/10/2015	R186 On 05-May-16			Bond Future	8.22	119.1009	8.2236	119.1009	0.00
15/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3638	3	3638	3	0.00
15/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3680	3	3680	3	0.00
15/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	3596	3	3596	3	0.00
15/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	1196	1	1196	1	0.00
15/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	2778	3	2778	3	0.00
15/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	2708	3	2708	3	0.00
15/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	6482	7	6482	7	0.00
15/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	2743	3	2743	3	0.00
15/10/2015	R186 On 04-August-16			Bond Future	8.26	115.9486	8.2611	115.9486	0.00
15/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4695	4	4695	4	0.00
15/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4781	4	4781	4	0.00
15/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4738	4	4738	4	0.00
15/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	2979	3	2979	3	0.00
15/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	2948	3	2948	3	0.00
15/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	2917	3	2917	3	0.00
15/10/2015	R197 On 05-November-15			Bond Future	295.02	294.9620	295.0229	294.9620	927.00
15/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	33	0	33	0	0.00
15/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	13	0	13	0	0.00
15/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	23	0	23	0	0.00
15/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R197 On 04-February-16			Bond Future	293.57	293.5119	293.5718	293.5119	0.00
15/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	3418	3	3418	3	0.00
15/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	3438	3	3438	3	0.00
15/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	3428	3	3428	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
15/10/2015	R202 On 05-November-15			Bond Future	240.84	240.7930	240.8433	240.7930	53,917.00
15/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	5147	5	5147	5	0.00
15/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	5167	5	5167	5	0.00
15/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	5157	5	5157	5	0.00
15/10/2015	R202 On 04-February-16			Bond Future	241.47	241.4214	241.4710	241.4214	0.00
15/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	1481	1	1481	1	0.00
15/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	1461	1	1461	1	0.00
15/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	1471	1	1471	1	0.00
15/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R203 On 05-November-15			Bond Future	6.90	103.3606	6.9043	103.3606	15,930.00
15/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1584	2	1584	2	0.00
15/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1601	2	1601	2	0.00
15/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1566	2	1566	2	0.00
15/10/2015	R203 On 04-February-16			Bond Future	6.94	105.0707	6.9440	105.0707	0.00
15/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	544	0	544	0	0.00
15/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	567	0	567	0	0.00
15/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	556	0	556	0	0.00
15/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	99	0	99	0	0.00
15/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	96	0	96	0	0.00
15/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	92	0	92	0	0.00
15/10/2015	R203 On 05-May-16			Bond Future	6.90	102.7568	6.8995	102.7568	0.00
15/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	701	1	701	1	0.00
15/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	683	1	683	1	0.00
15/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	692	1	692	1	0.00
15/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	247	0	247	0	0.00
15/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	239	0	239	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
15/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	243	0	243	0	0.00
15/10/2015	R204 On 05-November-15			Bond Future	7.28	104.7478	7.2811	104.7478	24,731.00
15/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	2912	3	2912	3	0.00
15/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	2883	3	2883	3	0.00
15/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	2941	3	2941	3	0.00
15/10/2015	R204 On 04-February-16			Bond Future	7.34	102.4447	7.3373	102.4447	0.00
15/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	822	1	822	1	0.00
15/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	806	1	806	1	0.00
15/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	790	1	790	1	0.00
15/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	389	1	389	1	0.00
15/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	398	1	398	1	0.00
15/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	379	1	379	1	0.00
15/10/2015	R204 On 05-May-16			Bond Future	7.36	104.2541	7.3558	104.2541	0.00
15/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1421	1	1421	1	0.00
15/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1405	1	1405	1	0.00
15/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1389	1	1389	1	0.00
15/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	479	1	479	1	0.00
15/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	472	1	472	1	0.00
15/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	486	1	486	1	0.00
15/10/2015	R207 On 05-November-15			Bond Future	7.55	100.8714	7.5509	100.8714	40,851.00
15/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	835	1	835	1	0.00
15/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	887	1	887	1	0.00
15/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	861	1	861	1	0.00
15/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	339	0	339	0	19.00
15/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	243	0	243	0	53.00
15/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	175	0	175	0	0.00
15/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	668	1	668	1	0.00
15/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	157	0	157	0	0.00
15/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	518	1	518	1	0.00
15/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	165	0	165	0	0.00
15/10/2015	R207 On 04-February-16			Bond Future	7.61	98.8989	7.6118	98.8989	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
15/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	364	0	364	0	43.00
15/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	629	0	629	0	0.00
15/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	658	1	658	1	0.00
15/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	643	0	643	0	19.00
15/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1015	1	1015	1	0.00
15/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	996	1	996	1	0.00
15/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1034	1	1034	1	0.00
15/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1507	2	1507	2	0.00
15/10/2015	R207 On 05-May-16			Bond Future	7.65	100.6460	7.6496	100.6460	0.00
15/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1538	1	1538	1	0.00
15/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1501	1	1501	1	0.00
15/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	1036	1	1036	1	43.00
15/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1520	1	1520	1	0.00
15/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	894	1	894	1	0.00
15/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	882	1	882	1	0.00
15/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1317	2	1317	2	0.00
15/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	907	1	907	1	0.00
15/10/2015	R207 On 04-August-16			Bond Future	7.69	98.8183	7.6857	98.8183	0.00
15/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1835	2	1835	2	0.00
15/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1871	2	1871	2	0.00
15/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1853	2	1853	2	0.00
15/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	944	1	944	1	0.00
15/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	934	1	934	1	0.00
15/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	923	1	923	1	0.00
15/10/2015	R208 On 05-November-15			Bond Future	7.71	96.1028	7.7101	96.1028	39,606.00
15/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	3196	3	3196	3	0.00
15/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	608	0	608	0	0.00
15/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	631	0	631	0	0.00
15/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	584	0	584	0	0.00
15/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	4	0	4	0	2,200.00
15/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	439	1	439	1	0.00
15/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	420	1	420	1	0.00
15/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	458	1	458	1	0.00
15/10/2015	R208 On 04-February-16			Bond Future	7.77	97.6929	7.7683	97.6929	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
15/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	1040	1	1040	1	0.00
15/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	1020	1	1020	1	0.00
15/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	1060	1	1060	1	0.00
15/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1135	1	1135	1	0.00
15/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1114	1	1114	1	0.00
15/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1094	1	1094	1	0.00
15/10/2015	R208 On 05-May-16			Bond Future	7.80	96.0168	7.8050	96.0168	0.00
15/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1904	2	1904	2	0.00
15/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1927	2	1927	2	0.00
15/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1950	2	1950	2	0.00
15/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1170	1	1170	1	0.00
15/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1154	1	1154	1	0.00
15/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1186	1	1186	1	0.00
15/10/2015	R209 On 05-November-15			Bond Future	8.71	76.6539	8.7121	76.6539	24,850.00
15/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	4084	3	4084	3	0.00
15/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	14	0	14	0	0.00
15/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	436	0	436	0	900.00
15/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	2494	2	2494	2	0.00
15/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	15	0	15	0	0.00
15/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	16	0	16	0	0.00
15/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	3490	3	3490	3	0.00
15/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	5854	7	5854	7	0.00
15/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	77	0	77	0	900.00
15/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2109	3	2109	3	0.00
15/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	309	1	309	1	500.00
15/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	5940	7	5940	7	0.00
15/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	5769	7	5769	7	0.00
15/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	131	0	131	0	0.00
15/10/2015	R209 On 04-February-16			Bond Future	8.76	77.9221	8.7613	77.9221	400.00
15/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	2398	2	2398	2	0.00
15/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	2473	2	2473	2	0.00
15/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	2435	2	2435	2	0.00
15/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	6138	6	6138	6	0.00
15/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	2483	3	2483	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
15/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	2561	3	2561	3	0.00
15/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	632	1	632	1	2,200.00
15/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	2522	3	2522	3	0.00
15/10/2015	R209 On 05-May-16			Bond Future	8.80	76.1490	8.8008	76.1490	0.00
15/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	4118	4	4118	4	0.00
15/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	4161	4	4161	4	0.00
15/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	4077	4	4077	4	0.00
15/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	2624	3	2624	3	0.00
15/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	2593	3	2593	3	0.00
15/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	2657	3	2657	3	0.00
15/10/2015	R210 On 05-November-15			Bond Future	181.13	181.0905	181.1279	181.0905	2,894.00
15/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	882	1	882	1	0.00
15/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	872	1	872	1	0.00
15/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	862	1	862	1	0.00
15/10/2015	R210 On 04-February-16			Bond Future	184.14	184.1013	184.1379	184.1013	0.00
15/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	862	1	862	1	0.00
15/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	872	1	872	1	0.00
15/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	852	1	852	1	0.00
15/10/2015	R211 On 05-November-15			Bond Future	136.22	136.2190	136.2192	136.2190	0.00
15/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1229	1	1229	1	0.00
15/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1219	1	1219	1	0.00
15/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1209	1	1209	1	0.00
15/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R211 On 04-February-16			Bond Future	136.79	136.7900	136.7891	136.7900	1,120.00
15/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	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
15/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2201	2	2201	2	0.00
15/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2221	2	2221	2	0.00
15/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2211	2	2211	2	0.00
15/10/2015	R212 On 05-November-15			Bond Future	142.02	141.9926	142.0218	141.9926	928.00
15/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	3978	4	3978	4	0.00
15/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	3988	4	3988	4	0.00
15/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3968	4	3968	4	0.00
15/10/2015	R212 On 04-February-16			Bond Future	142.52	142.4943	142.5228	142.4943	0.00
15/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3477	4	3477	4	0.00
15/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3487	4	3487	4	0.00
15/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3467	3	3467	3	0.00
15/10/2015	R213 On 05-November-15			Bond Future	8.60	87.1202	8.6040	87.1202	21,426.00
15/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	3	0	3	0	0.00
15/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	4	0	4	0	0.00
15/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	4	0	4	0	0.00
15/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	6941	8	6941	8	0.00
15/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	6773	7	6773	7	0.00
15/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	6857	8	6857	8	0.00
15/10/2015	R213 On 04-February-16			Bond Future	8.66	88.5617	8.6608	88.5617	700.00
15/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2722	2	2722	2	0.00
15/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2763	2	2763	2	0.00
15/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2682	2	2682	2	0.00
15/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2057	2	2057	2	0.00
15/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2023	2	2023	2	0.00
15/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2091	2	2091	2	0.00
15/10/2015	R213 On 05-May-16			Bond Future	8.70	86.5774	8.7017	86.5774	0.00
15/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	3345	3	3345	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
15/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	3383	3	3383	3	0.00
15/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	3421	3	3421	3	0.00
15/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3026	3	3026	3	0.00
15/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	2990	3	2990	3	0.00
15/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3062	3	3062	3	0.00
15/10/2015	R214 On 05-November-15			Bond Future	8.75	77.6843	8.7523	77.6843	16,945.00
15/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	10	0	10	0	0.00
15/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	12	0	12	0	0.00
15/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	11	0	11	0	0.00
15/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	6720	8	6720	8	0.00
15/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	6627	7	6627	7	0.00
15/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	6534	7	6534	7	0.00
15/10/2015	R214 On 04-February-16			Bond Future	8.80	78.9696	8.8025	78.9696	4,620.00
15/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	516	0	516	0	0.00
15/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	530	0	530	0	0.00
15/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	503	0	503	0	0.00
15/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	7449	8	7449	8	0.00
15/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	7529	8	7529	8	0.00
15/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	7610	8	7610	8	0.00
15/10/2015	R214 On 05-May-16			Bond Future	8.84	77.0694	8.8392	77.0694	0.00
15/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	4169	4	4169	4	0.00
15/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	4256	4	4256	4	0.00
15/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	4212	4	4212	4	0.00
15/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	2931	3	2931	3	0.00
15/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	2896	3	2896	3	0.00
15/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	2966	3	2966	3	0.00
15/10/2015	R248 On 05-November-15			Bond Future	8.81	100.0166	8.8127	100.0166	48,520.00
15/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	9424	10	9424	10	0.00
15/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	9300	10	9300	10	0.00
15/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	9177	10	9177	10	0.00
15/10/2015	R248 On 04-February-16			Bond Future	8.86	101.6714	8.8643	101.6714	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
15/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	1301	0	1301	0	0.00
15/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	1505	0	1505	0	0.00
15/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	1403	0	1403	0	0.00
15/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R248 On 05-May-16			Bond Future	8.90	99.0317	8.9025	99.0317	0.00
15/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	902	0	902	0	0.00
15/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	1106	0	1106	0	0.00
15/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	1004	0	1004	0	0.00
15/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
15/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00