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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/10/2015 TO: 20/10/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	0857 On 31-March-21			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
20/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	2025 On 05-November-15			Bond Future	123.89	123.8619	123.8871	123.8619	612.00
20/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	877	1	1	1	0.00
20/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	897	1	1	1	0.00
20/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	887	1	1	1	0.00
20/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2025 On 04-February-16			Bond Future	124.72	124.6979	124.7219	124.6979	0.00
20/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1268	1	1	1	0.00
20/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1278	1	1	1	0.00
20/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1288	1	1	1	0.00
20/10/2015	2030 On 05-November-15			Bond Future	8.69	97.1472	96.6429	97.1472	9,973.00
20/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	1472	1	1	1	0.00
20/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	1393	1	1	1	0.00
20/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	1551	1	2	1	0.00
20/10/2015	2030 On 04-February-16			Bond Future	8.75	94.7454	94.2316	94.7454	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	96	1	0	1	0.00
20/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	19	1	0	1	0.00
20/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	57	0	0	0	0.00
20/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2032 On 05-November-15			Bond Future	8.77	96.9951	96.4117	96.9951	2,982.00
20/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	6759	6	7	6	0.00
20/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	6851	6	7	6	0.00
20/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	6668	6	7	6	0.00
20/10/2015	2032 On 04-February-16			Bond Future	8.83	98.5972	98.0031	98.5972	0.00
20/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	1174	1	1	1	0.00
20/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	1091	0	1	0	0.00
20/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	1007	0	1	0	0.00
20/10/2015	2032 On 05-May-16			Bond Future	8.88	96.1786	95.5746	96.1786	0.00
20/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	965	2	1	2	0.00
20/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	885	1	1	1	0.00
20/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	1044	2	1	2	0.00
20/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2033 On 05-November-15			Bond Future	102.77	102.7448	102.7663	102.7448	0.00
20/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	366	0	0	0	0.00
20/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	376	0	0	0	0.00
20/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	356	0	0	0	0.00
20/10/2015	2033 On 05-November-15	102.40	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
20/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2033 On 04-February-16			Bond Future	104.47	104.4503	104.4709	104.4503	0.00
20/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	2061	2	2	2	0.00
20/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	2071	2	2	2	0.00
20/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	2081	2	2	2	0.00
20/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2033 On 05-May-16			Bond Future	105.33	105.3120	105.3336	105.3120	0.00
20/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2934	3	3	3	0.00
20/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2924	3	3	3	0.00
20/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2944	3	3	3	0.00
20/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2037 On 05-November-15			Bond Future	8.94	98.8936	98.1606	98.8936	49,825.00
20/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	9242	9	9	9	0.00
20/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	9347	9	9	9	0.00
20/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	9137	8	9	8	0.00
20/10/2015	2037 On 04-February-16			Bond Future	9.00	96.2702	95.5240	96.2702	370.00
20/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	2299	2	2	2	0.00
20/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	2205	1	2	1	0.00
20/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	2392	2	2	2	0.00
20/10/2015	2037 On 05-May-16			Bond Future	9.05	97.9686	97.2097	97.9686	0.00
20/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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20/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	443	0	0	0	0.00
20/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	533	0	1	0	0.00
20/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	353	0	0	0	0.00
20/10/2015	2038 On 05-November-15			Bond Future	127.71	127.6873	127.7141	127.6873	8,054.00
20/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	6296	6	6	6	0.00
20/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	6286	6	6	6	0.00
20/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	6276	6	6	6	0.00
20/10/2015	2038 On 04-February-16			Bond Future	128.46	128.4343	128.4598	128.4343	0.00
20/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	2540	3	3	3	0.00
20/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	2550	3	3	3	0.00
20/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	2530	3	3	3	0.00
20/10/2015	2044 On 05-November-15			Bond Future	9.00	100.6909	99.8391	100.6909	17,516.00
20/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	8006	7	8	7	0.00
20/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	7892	7	8	7	0.00
20/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	8120	7	8	7	0.00
20/10/2015	2044 On 04-February-16			Bond Future	9.06	97.9720	97.1050	97.9720	0.00
20/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	466	0	0	0	0.00
20/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	665	0	1	0	0.00
20/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	566	0	1	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
20/10/2015	2044 On 05-May-16			Bond Future	9.10	99.7005	98.8186	99.7005	0.00
20/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	926	0	1	0	0.00
20/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	1125	0	1	0	0.00
20/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	1026	0	1	0	0.00
20/10/2015	2046 On 05-November-15			Bond Future	127.74	127.7097	127.7367	127.7097	6,943.00
20/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	5263	5	5	5	0.00
20/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	5253	5	5	5	0.00
20/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	5273	5	5	5	0.00
20/10/2015	2046 On 04-February-16			Bond Future	129.86	129.8298	129.8555	129.8298	0.00
20/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	1865	2	2	2	0.00
20/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	1845	2	2	2	0.00
20/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	1855	2	2	2	0.00
20/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
20/10/2015	2050 On 05-November-15			Bond Future	137.01	135.9982	137.0092	135.9982	5,431.00
20/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	7991	9	8	9	0.00
20/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	8001	9	8	9	0.00
20/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	7981	9	8	9	0.00
20/10/2015	2050 On 04-February-16			Bond Future	137.75	136.7271	137.7533	136.7271	0.00
20/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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20/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	257	1	0	1	0.00
20/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	247	1	0	1	0.00
20/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	237	1	0	1	0.00
20/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	AL37 On 05-November-15			Index Future	468.54	469.5330	468.5380	469.5330	3.00
20/10/2015	AL37 On 04-February-16			Index Future	476.27	477.2860	476.2690	477.2860	0.00
20/10/2015	AL7T On 05-November-15			Index Future	551.80	554.0600	551.7950	554.0600	1.00
20/10/2015	AL7T On 04-February-16			Index Future	560.90	563.2080	560.9000	563.2080	0.00
20/10/2015	ALBI On 05-November-15			Index Future	503.33	505.8690	503.3280	505.8690	459.00
20/10/2015	ALBI On 04-February-16			Index Future	511.63	514.2220	511.6330	514.2220	146.00
20/10/2015	ALBI On 05-May-16			Index Future	520.65	523.2790	520.6470	523.2790	0.00
20/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C040 On 06-October-15			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
20/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C226 On 25-January-23			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
20/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2015	EL28 On 05-November-15			Bond Future	126.74	126.7086	126.7399	126.7086	0.00
20/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	260	0	0	0	0.00
20/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	270	0	0	0	0.00
20/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	250	0	0	0	0.00
20/10/2015	EL28 On 04-February-16			Bond Future	128.84	128.8122	128.8423	128.8122	0.00
20/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	158	0	0	0	0.00
20/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	168	0	0	0	0.00
20/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	148	0	0	0	0.00
20/10/2015	ES33 On 05-November-15			Bond Future	9.80	82.4672	81.9341	82.4672	6,561.00
20/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	ES33 On 05-November-15	9.01	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
20/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5999	5	6	5	0.00
20/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6079	6	6	6	0.00
20/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5920	5	6	5	0.00
20/10/2015	ES33 On 04-February-16			Bond Future	9.89	83.8294	83.2866	83.8294	0.00
20/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	713	1	1	1	0.00
20/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	851	1	1	1	0.00
20/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	782	1	1	1	0.00
20/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
20/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
20/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
20/10/2015	ES33 On 05-May-16			Bond Future	9.96	81.5171	80.9651	81.5171	0.00
20/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	174	1	0	1	0.00
20/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	312	1	0	1	0.00
20/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	243	1	0	1	0.00
20/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
20/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
20/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
20/10/2015	GOVI On 05-November-15			GOVI	500.00	502.2060	499.9960	502.2060	453.00
20/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
20/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
20/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
20/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	300040	28	30	28	0.00
20/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	300140	28	30	28	0.00
20/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	299940	28	30	28	0.00
20/10/2015	GOVI On 04-February-16			GOVI	508.25	510.4990	508.2470	510.4990	26.00
20/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
20/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
20/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
20/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	37430	1	4	1	0.00
20/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	37630	2	4	2	0.00
20/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	37530	2	4	2	0.00
20/10/2015	GOVI On 05-May-16			GOVI	517.20	519.4900	517.2010	519.4900	0.00
20/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	2	0	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	1	0	1	0.00
20/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	1	0	1	0.00
20/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	7890	0	1	0	0.00
20/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	7990	0	1	0	0.00
20/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	8090	0	1	0	0.00
20/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/10/2015	IGOV On 05-November-15			Index Future	234.24	234.0190	234.2400	234.0190	971.00
20/10/2015	IGOV On 04-February-16			Index Future	238.12	237.9020	238.1240	237.9020	82.00
20/10/2015	IGOV On 05-May-16			Index Future	242.34	242.1110	242.3390	242.1110	0.00
20/10/2015	ILBI On 05-November-15			Index Future	635.23	634.6600	635.2270	634.6600	0.00
20/10/2015	ILBI On 04-February-16			Index Future	646.03	645.4530	646.0290	645.4530	161.00
20/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.68	99.6642	99.6778	99.6642	0.00
20/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.52	99.4767	99.5169	99.4767	0.00
20/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.53	98.3065	98.5322	98.3065	0.00
20/10/2015	IS10 On 17-December-25			Interest Rate Swap	100.09	99.5705	100.0899	99.5705	0.00
20/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
20/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
20/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	0.00
20/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	0.00
20/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	2,000.00
20/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.57	93.4300	93.4300	93.4300	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
20/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
20/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	92.9500	92.9500	0.00
20/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
20/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
20/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
20/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
20/10/2015	R023 On 05-November-15			Bond Future	8.06	100.1407	99.7910	100.1407	14,015.00
20/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	461	1	0	1	0.00
20/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	438	1	0	1	0.00
20/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	416	1	0	1	0.00
20/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	786	1	1	1	0.00
20/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	819	1	1	1	0.00
20/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	755	1	1	1	0.00
20/10/2015	R023 On 04-February-16			Bond Future	8.13	101.7949	101.4382	101.7949	1,050.00
20/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1116	1	1	1	0.00
20/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1161	1	1	1	0.00
20/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1139	1	1	1	0.00
20/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1864	2	2	2	0.00
20/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1834	2	2	2	0.00
20/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1804	2	2	2	0.00
20/10/2015	R023 On 05-May-16			Bond Future	8.18	99.6612	99.2987	99.6612	0.00
20/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2252	2	2	2	0.00
20/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2225	2	2	2	0.00
20/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2198	2	2	2	0.00
20/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1851	2	2	2	0.00
20/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1875	2	2	2	0.00
20/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1828	2	2	2	0.00
20/10/2015	R186 On 05-November-15			Bond Future	8.26	120.6380	120.1209	120.6380	32,910.00
20/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	821	1	1	1	0.00
20/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	1835	2	2	2	200.00
20/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	3836	4	4	4	0.00
20/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	749	1	1	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
20/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	24	0	0	0	169.00
20/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	77	0	0	0	674.00
20/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1298	2	1	2	843.00
20/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	4566	5	5	5	0.00
20/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	5672	6	6	6	0.00
20/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	217	0	0	0	200.00
20/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	29	0	0	0	1,200.00
20/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	859	1	1	1	0.00
20/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	898	1	1	1	0.00
20/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	2134	3	2	3	650.00
20/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	2451	3	2	3	0.00
20/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1088	1	1	1	1,090.00
20/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	3340	3	3	3	0.00
20/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	4367	4	4	4	0.00
20/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	357	0	0	0	6,308.00
20/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	47	0	0	0	10,200.00
20/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1001	1	1	1	0.00
20/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	606	0	1	0	9,430.00
20/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	919	1	1	1	0.00
20/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	267	0	0	0	4,666.00
20/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	196	0	0	0	4,667.00
20/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	21	0	0	0	2,283.00
20/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	959	1	1	1	8,650.00
20/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	4205	4	4	4	0.00
20/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2331	2	2	2	0.00
20/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	5	0	0	0	2,600.00
20/10/2015	R186 On 04-February-16			Bond Future	8.32	117.3333	116.8063	117.3333	6,227.00
20/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	4296	5	4	5	0.00
20/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	355	0	0	0	0.00
20/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	345	0	0	0	0.00
20/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	335	0	0	0	0.00
20/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	6978	7	7	7	0.00
20/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1014	1	1	1	6,700.00
20/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	6904	6	7	6	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
20/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7052	7	7	7	0.00
20/10/2015	R186 On 05-May-16			Bond Future	8.36	119.4023	118.8666	119.4023	0.00
20/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3028	3	3	3	0.00
20/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3066	3	3	3	0.00
20/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	2991	3	3	3	0.00
20/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	910	1	1	1	0.00
20/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3246	3	3	3	0.00
20/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3168	3	3	3	0.00
20/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	7269	7	7	7	0.00
20/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3207	3	3	3	0.00
20/10/2015	R186 On 04-August-16			Bond Future	8.41	116.2503	115.7031	116.2503	0.00
20/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4042	4	4	4	0.00
20/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4121	4	4	4	0.00
20/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4081	4	4	4	0.00
20/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3425	3	3	3	0.00
20/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3390	3	3	3	0.00
20/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3356	3	3	3	0.00
20/10/2015	R197 On 05-November-15			Bond Future	296.00	295.9358	295.9964	295.9358	927.00
20/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	1006	1	1	1	0.00
20/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	986	1	1	1	0.00
20/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	996	1	1	1	0.00
20/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
20/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
20/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
20/10/2015	R197 On 04-February-16			Bond Future	294.55	294.4945	294.5523	294.4945	0.00
20/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	2438	2	2	2	0.00
20/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	2458	3	2	3	0.00
20/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	2448	3	2	3	0.00
20/10/2015	R202 On 05-November-15			Bond Future	242.51	242.4557	242.5060	242.4557	53,917.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	3484	4	3	4	0.00
20/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	3504	4	4	4	0.00
20/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	3494	4	3	4	0.00
20/10/2015	R202 On 04-February-16			Bond Future	243.15	243.1058	243.1541	243.1058	0.00
20/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	3164	3	3	3	0.00
20/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	3144	3	3	3	0.00
20/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	3154	3	3	3	0.00
20/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
20/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
20/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
20/10/2015	R203 On 05-November-15			Bond Future	7.03	103.4360	103.3306	103.4360	15,930.00
20/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1803	2	2	2	0.00
20/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1821	2	2	2	0.00
20/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1785	2	2	2	0.00
20/10/2015	R203 On 04-February-16			Bond Future	7.09	105.1446	105.0362	105.1446	0.00
20/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	382	0	0	0	0.00
20/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	402	0	0	0	0.00
20/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	392	0	0	0	0.00
20/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	163	0	0	0	0.00
20/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	158	0	0	0	0.00
20/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	153	0	0	0	0.00
20/10/2015	R203 On 05-May-16			Bond Future	7.08	102.8290	102.7192	102.8290	0.00
20/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	550	1	1	1	0.00
20/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	535	1	1	1	0.00
20/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	542	1	1	1	0.00
20/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	331	0	0	0	0.00
20/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	320	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
20/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	325	0	0	0	0.00
20/10/2015	R204 On 05-November-15			Bond Future	7.41	104.8817	104.7150	104.8817	24,731.00
20/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3259	3	3	3	0.00
20/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3230	3	3	3	0.00
20/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3287	3	3	3	0.00
20/10/2015	R204 On 04-February-16			Bond Future	7.48	102.5780	102.4074	102.5780	0.00
20/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	604	1	1	1	0.00
20/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	591	1	1	1	0.00
20/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	577	1	1	1	0.00
20/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	529	0	1	0	0.00
20/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	541	0	1	0	0.00
20/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	517	0	1	0	0.00
20/10/2015	R204 On 05-May-16			Bond Future	7.51	104.3867	104.2135	104.3867	0.00
20/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1178	1	1	1	0.00
20/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1163	1	1	1	0.00
20/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1149	1	1	1	0.00
20/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	600	1	1	1	0.00
20/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	591	1	1	1	0.00
20/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	609	1	1	1	0.00
20/10/2015	R207 On 05-November-15			Bond Future	7.67	101.0394	100.8297	101.0394	40,838.00
20/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	505	1	1	1	0.00
20/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	548	1	1	1	0.00
20/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	526	1	1	1	0.00
20/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	144	0	0	0	19.00
20/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	90	0	0	0	53.00
20/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	262	0	0	0	0.00
20/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	933	1	1	1	0.00
20/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	236	0	0	0	0.00
20/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	741	1	1	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
20/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	249	0	0	0	0.00
20/10/2015	R207 On 04-February-16			Bond Future	7.74	99.0670	98.8527	99.0670	0.00
20/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	241	0	0	0	43.00
20/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	447	1	0	1	0.00
20/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	471	1	0	1	0.00
20/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	459	1	0	1	19.00
20/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1258	1	1	1	0.00
20/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1237	1	1	1	0.00
20/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1280	1	1	1	0.00
20/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1812	2	2	2	0.00
20/10/2015	R207 On 05-May-16			Bond Future	7.79	100.8142	100.5965	100.8142	0.00
20/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1277	1	1	1	0.00
20/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1244	1	1	1	0.00
20/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	830	1	1	1	43.00
20/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1260	1	1	1	0.00
20/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1072	1	1	1	0.00
20/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1057	1	1	1	0.00
20/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1548	1	2	1	0.00
20/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1086	1	1	1	0.00
20/10/2015	R207 On 04-August-16			Bond Future	7.84	98.9851	98.7619	98.9851	0.00
20/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1560	2	2	2	0.00
20/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1594	2	2	2	0.00
20/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1577	2	2	2	0.00
20/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1120	1	1	1	0.00
20/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1107	1	1	1	0.00
20/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1095	1	1	1	0.00
20/10/2015	R208 On 05-November-15			Bond Future	7.83	96.3043	96.0520	96.3043	39,545.00
20/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2672	3	3	3	0.00
20/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	296	0	0	0	0.00
20/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	312	0	0	0	0.00
20/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	280	0	0	0	0.00
20/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	4	0	0	0	2,200.00
20/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	652	1	1	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
20/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	626	0	1	0	0.00
20/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	678	1	1	1	0.00
20/10/2015	R208 On 04-February-16			Bond Future	7.90	97.8950	97.6376	97.8950	0.00
20/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	772	1	1	1	0.00
20/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	756	1	1	1	0.00
20/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	789	1	1	1	0.00
20/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1406	1	1	1	0.00
20/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1382	1	1	1	0.00
20/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1359	1	1	1	0.00
20/10/2015	R208 On 05-May-16			Bond Future	7.95	96.2198	95.9582	96.2198	0.00
20/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1583	2	2	2	0.00
20/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1603	2	2	2	0.00
20/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1624	2	2	2	0.00
20/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1393	1	1	1	0.00
20/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1375	1	1	1	0.00
20/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1411	1	1	1	0.00
20/10/2015	R209 On 05-November-15			Bond Future	8.86	76.8216	76.2511	76.8216	24,850.00
20/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	2982	4	3	4	0.00
20/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	1	0	0	0	0.00
20/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	127	0	0	0	900.00
20/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	1533	2	2	2	0.00
20/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	1	0	0	0	0.00
20/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	1	0	0	0	0.00
20/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	2422	3	2	3	0.00
20/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	6984	6	7	6	0.00
20/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	119	0	0	0	900.00
20/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2944	2	3	2	0.00
20/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	492	0	0	0	500.00
20/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	7071	7	7	7	0.00
20/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	6898	6	7	6	0.00
20/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	207	0	0	0	0.00
20/10/2015	R209 On 04-February-16			Bond Future	8.91	78.0906	77.5097	78.0906	400.00
20/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	1799	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	1862	2	2	2	0.00
20/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	1830	2	2	2	0.00
20/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	5164	6	5	6	0.00
20/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3037	3	3	3	0.00
20/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3127	3	3	3	0.00
20/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	823	1	1	1	2,200.00
20/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3082	3	3	3	0.00
20/10/2015	R209 On 05-May-16			Bond Future	8.96	76.3182	75.7274	76.3182	0.00
20/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3408	4	3	4	0.00
20/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3446	4	3	4	0.00
20/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3370	4	3	4	0.00
20/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3100	3	3	3	0.00
20/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3064	3	3	3	0.00
20/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3137	3	3	3	0.00
20/10/2015	R210 On 05-November-15			Bond Future	181.43	181.3958	181.4331	181.3958	2,894.00
20/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	577	1	1	1	0.00
20/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	567	1	1	1	0.00
20/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	557	1	1	1	0.00
20/10/2015	R210 On 04-February-16			Bond Future	184.44	184.4072	184.4428	184.4072	0.00
20/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	557	1	1	1	0.00
20/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	567	1	1	1	0.00
20/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	547	1	1	1	0.00
20/10/2015	R211 On 05-November-15			Bond Future	136.30	136.2703	136.3046	136.2703	0.00
20/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1315	1	1	1	0.00
20/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1305	1	1	1	0.00
20/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1295	1	1	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
20/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
20/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
20/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
20/10/2015	R211 On 04-February-16			Bond Future	136.87	136.8387	136.8718	136.8387	1,120.00
20/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2118	2	2	2	0.00
20/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2138	2	2	2	0.00
20/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2128	2	2	2	0.00
20/10/2015	R212 On 05-November-15			Bond Future	142.35	142.0795	142.3535	142.0795	1,928.00
20/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	3647	4	4	4	0.00
20/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	3657	4	4	4	0.00
20/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3637	4	4	4	0.00
20/10/2015	R212 On 04-February-16			Bond Future	142.86	142.5791	142.8557	142.5791	0.00
20/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3144	3	3	3	0.00
20/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3154	3	3	3	0.00
20/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3134	3	3	3	0.00
20/10/2015	R213 On 05-November-15			Bond Future	8.74	87.3252	86.8016	87.3252	21,426.00
20/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	7986	7	8	7	0.00
20/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	7816	7	8	7	0.00
20/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	7901	7	8	7	0.00
20/10/2015	R213 On 04-February-16			Bond Future	8.80	88.7676	88.2344	88.7676	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2112	2	2	2	0.00
20/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2147	2	2	2	0.00
20/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2077	2	2	2	0.00
20/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2513	2	3	2	0.00
20/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2474	2	2	2	0.00
20/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2553	2	3	2	0.00
20/10/2015	R213 On 05-May-16			Bond Future	8.85	86.7844	86.2422	86.7844	0.00
20/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2756	3	3	3	0.00
20/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	2790	3	3	3	0.00
20/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	2824	3	3	3	0.00
20/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3520	3	4	3	0.00
20/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3481	3	3	3	0.00
20/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3560	3	4	3	0.00
20/10/2015	R214 On 05-November-15			Bond Future	8.92	77.7806	77.1376	77.7806	16,945.00
20/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	1	0	0	0	0.00
20/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	1	0	0	0	0.00
20/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	8043	7	8	7	0.00
20/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	7949	7	8	7	0.00
20/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	7855	7	8	7	0.00
20/10/2015	R214 On 04-February-16			Bond Future	8.97	79.0654	78.4109	79.0654	5,133.00
20/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	307	0	0	0	0.00
20/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	316	0	0	0	0.00
20/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	298	0	0	0	0.00
20/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	8592	8	9	8	0.00
20/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	8676	8	9	8	0.00
20/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	8761	8	9	8	0.00
20/10/2015	R214 On 05-May-16			Bond Future	9.01	77.1646	76.4990	77.1646	0.00
20/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3372	4	3	4	0.00
20/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3449	4	3	4	0.00
20/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	3410	4	3	4	0.00
20/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3510	3	4	3	0.00
20/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3470	3	3	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
20/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3550	3	4	3	0.00
20/10/2015	R248 On 05-November-15			Bond Future	8.98	100.0884	99.2635	100.0884	48,520.00
20/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	11187	10	11	10	0.00
20/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	11063	10	11	10	0.00
20/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	10940	10	11	10	0.00
20/10/2015	R248 On 04-February-16			Bond Future	9.04	101.7418	100.9020	101.7418	3,750.00
20/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	1	0	1	0.00
20/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	392	0	0	0	0.00
20/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	290	0	0	0	0.00
20/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	494	0	0	0	0.00
20/10/2015	R248 On 05-May-16			Bond Future	9.08	99.1004	98.2462	99.1004	0.00
20/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
20/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	825	0	1	0	0.00
20/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	927	0	1	0	0.00
20/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	723	0	1	0	0.00