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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/10/2015 TO: 30/10/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	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
30/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	2025 On 05-November-15			Bond Future	123.76	123.6389	123.7647	123.6389	617.00
30/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	755	1	1	1	0.00
30/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	775	1	1	1	0.00
30/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	765	1	1	1	0.00
30/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2025 On 04-February-16			Bond Future	124.59	124.4617	124.5875	124.4617	300.00
30/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1403	2	1	2	0.00
30/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1413	2	1	2	0.00
30/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1423	2	1	2	0.00
30/10/2015	2030 On 05-November-15			Bond Future	8.74	95.7743	96.2037	95.7743	7,875.00
30/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	1911	2	2	2	0.00
30/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	1832	2	2	2	0.00
30/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	1991	2	2	2	0.00
30/10/2015	2030 On 04-February-16			Bond Future	8.81	93.3425	93.7773	93.3425	4,829.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	435	1	0	1	0.00
30/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	511	1	1	1	0.00
30/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	359	1	0	1	0.00
30/10/2015	2032 On 05-November-15			Bond Future	8.85	95.3157	95.7745	95.3157	2,874.00
30/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	7397	8	7	8	0.00
30/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	7489	8	7	8	0.00
30/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	7305	8	7	8	0.00
30/10/2015	2032 On 04-February-16			Bond Future	8.91	96.8827	97.3476	96.8827	108.00
30/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	1830	2	2	2	0.00
30/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	1746	2	2	2	0.00
30/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	1663	2	2	2	0.00
30/10/2015	2032 On 05-May-16			Bond Future	8.96	94.4277	94.8999	94.4277	0.00
30/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	290	0	0	0	0.00
30/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	210	0	0	0	0.00
30/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	370	0	0	0	0.00
30/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2033 On 05-November-15			Bond Future	103.02	102.9979	103.0168	102.9979	0.00
30/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	617	1	1	1	0.00
30/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	627	1	1	1	0.00
30/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	607	1	1	1	0.00
30/10/2015	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
30/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2033 On 04-February-16			Bond Future	104.72	104.6998	104.7173	104.6998	0.00
30/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	2307	2	2	2	0.00
30/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	2317	2	2	2	0.00
30/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	2327	2	2	2	0.00
30/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2033 On 05-May-16			Bond Future	105.58	105.5589	105.5760	105.5589	0.00
30/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	3176	3	3	3	0.00
30/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	3166	3	3	3	0.00
30/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	3186	3	3	3	0.00
30/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2037 On 05-November-15			Bond Future	9.03	96.7802	97.3256	96.7802	11,858.00
30/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	10077	11	10	11	0.00
30/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	10182	11	10	11	0.00
30/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	9972	11	10	11	0.00
30/10/2015	2037 On 04-February-16			Bond Future	9.10	94.1144	94.6672	94.1144	40,258.00
30/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	3156	4	3	4	0.00
30/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	3062	4	3	4	0.00
30/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	3249	4	3	4	0.00
30/10/2015	2037 On 05-May-16			Bond Future	9.15	95.7684	96.3301	95.7684	0.00
30/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2037 On 05-May-16	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
30/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	1322	2	1	2	0.00
30/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	1412	2	1	2	0.00
30/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	1233	2	1	2	0.00
30/10/2015	2038 On 05-November-15			Bond Future	128.03	128.0030	128.0267	128.0030	3,624.00
30/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	5983	6	6	6	0.00
30/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	5973	6	6	6	0.00
30/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	5963	6	6	6	0.00
30/10/2015	2038 On 04-February-16			Bond Future	128.77	128.7455	128.7672	128.7455	4,926.00
30/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	2233	2	2	2	0.00
30/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	2243	2	2	2	0.00
30/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	2223	2	2	2	0.00
30/10/2015	2044 On 05-November-15			Bond Future	9.11	98.1378	98.7290	98.1378	13,714.00
30/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	9116	10	9	10	0.00
30/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	9002	10	9	10	0.00
30/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	9230	10	9	10	0.00
30/10/2015	2044 On 04-February-16			Bond Future	9.17	95.3692	95.9685	95.3692	5,182.00
30/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	1603	2	2	2	0.00
30/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	1802	2	2	2	0.00
30/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	1702	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
30/10/2015	2044 On 05-May-16			Bond Future	9.22	97.0452	97.6543	97.0452	0.00
30/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	2091	3	2	3	0.00
30/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	2289	3	2	3	0.00
30/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	2190	3	2	3	0.00
30/10/2015	2046 On 05-November-15			Bond Future	127.35	127.3308	127.3546	127.3308	958.00
30/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	5645	6	6	6	0.00
30/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	5635	6	6	6	0.00
30/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	5655	6	6	6	0.00
30/10/2015	2046 On 04-February-16			Bond Future	129.46	129.4348	129.4568	129.4348	6,385.00
30/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	1467	1	1	1	0.00
30/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	1447	1	1	1	0.00
30/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	1457	1	1	1	0.00
30/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
30/10/2015	2050 On 05-November-15			Bond Future	135.23	135.2023	135.2278	135.2023	790.00
30/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	9772	10	10	10	0.00
30/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	9782	10	10	10	0.00
30/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	9762	10	10	10	0.00
30/10/2015	2050 On 04-February-16			Bond Future	135.93	135.9075	135.9311	135.9075	5,946.00
30/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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30/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	2079	2	2	2	0.00
30/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	2069	2	2	2	0.00
30/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	2059	2	2	2	0.00
30/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	AL37 On 05-November-15			Index Future	468.37	467.8370	468.3690	467.8370	1.00
30/10/2015	AL37 On 04-February-16			Index Future	476.06	475.5280	476.0620	475.5280	2.00
30/10/2015	AL7T On 05-November-15			Index Future	549.60	547.9420	549.5960	547.9420	1.00
30/10/2015	AL7T On 04-February-16			Index Future	558.62	556.9500	558.6230	556.9500	1.00
30/10/2015	ALBI On 05-November-15			Index Future	500.76	498.8790	500.7550	498.8790	227.00
30/10/2015	ALBI On 04-February-16			Index Future	508.98	507.0810	508.9790	507.0810	378.00
30/10/2015	ALBI On 05-May-16			Index Future	517.91	515.9830	517.9110	515.9830	0.00
30/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C040 On 31-January-40			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
30/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C223 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
30/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2015	EL28 On 05-November-15			Bond Future	126.18	126.1564	126.1809	126.1564	0.00
30/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	819	1	1	1	0.00
30/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	829	1	1	1	0.00
30/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	809	1	1	1	0.00
30/10/2015	EL28 On 04-February-16			Bond Future	128.26	128.2410	128.2637	128.2410	0.00
30/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	736	1	1	1	0.00
30/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	746	1	1	1	0.00
30/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	726	1	1	1	0.00
30/10/2015	ES33 On 05-November-15			Bond Future	9.88	80.9514	81.3809	80.9514	6,441.00
30/10/2015	ES33 On 05-November-15	9.00	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
30/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6552	7	7	7	0.00
30/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6632	7	7	7	0.00
30/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6473	7	6	7	0.00
30/10/2015	ES33 On 04-February-16			Bond Future	9.97	82.2824	82.7175	82.2824	6,561.00
30/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	144	0	0	0	0.00
30/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	282	0	0	0	0.00
30/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	213	0	0	0	0.00
30/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
30/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
30/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
30/10/2015	ES33 On 05-May-16			Bond Future	10.05	79.9374	80.3796	79.9374	0.00
30/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	411	1	0	1	0.00
30/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	274	1	0	1	0.00
30/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	342	1	0	1	0.00
30/10/2015	GOVI On 05-November-15			GOVI	497.93	496.3030	497.9280	496.3030	165.00
30/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
30/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
30/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
30/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	320720	34	32	34	0.00
30/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	320820	34	32	34	0.00
30/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	320620	34	32	34	0.00
30/10/2015	GOVI On 04-February-16			GOVI	506.11	504.4620	506.1060	504.4620	357.00
30/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
30/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
30/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
30/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	58840	8	6	8	0.00
30/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	59040	8	6	8	0.00
30/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	58940	8	6	8	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
30/10/2015	GOVI On 05-May-16			GOVI	514.99	513.3190	514.9870	513.3190	0.00
30/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
30/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
30/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
30/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	30030	5	3	5	0.00
30/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	30130	5	3	5	0.00
30/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	30230	5	3	5	0.00
30/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/10/2015	IGOV On 05-November-15			Index Future	234.00	234.0280	233.9950	234.0280	382.00
30/10/2015	IGOV On 04-February-16			Index Future	237.86	237.8950	237.8580	237.8950	671.00
30/10/2015	IGOV On 05-May-16			Index Future	242.05	242.0910	242.0510	242.0910	0.00
30/10/2015	ILBI On 05-November-15			Index Future	634.25	634.5730	634.2540	634.5730	0.00
30/10/2015	ILBI On 04-February-16			Index Future	645.02	645.3490	645.0240	645.3490	157.00
30/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.76	99.7810	99.7612	99.7810	0.00
30/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.66	99.7492	99.6648	99.7492	0.00
30/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.75	99.0369	98.7535	99.0369	0.00
30/10/2015	IS10 On 17-December-25			Interest Rate Swap	100.08	100.4168	100.0834	100.4168	0.00
30/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
30/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
30/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	0.00
30/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
30/10/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.57	93.4300	93.4300	93.4300	0.00
30/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
30/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	92.9500	92.9500	0.00
30/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
30/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
30/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
30/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
30/10/2015	R023 On 05-November-15			Bond Future	8.09	99.4610	99.6539	99.4610	10,547.00
30/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	189	0	0	0	0.00
30/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	172	0	0	0	0.00
30/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	157	0	0	0	0.00
30/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	658	1	1	1	0.00
30/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	696	1	1	1	0.00
30/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	620	1	1	1	0.00
30/10/2015	R023 On 04-February-16			Bond Future	8.16	101.0962	101.2907	101.0962	3,698.00
30/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	989	1	1	1	0.00
30/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1032	1	1	1	0.00
30/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1010	1	1	1	0.00
30/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1884	2	2	2	0.00
30/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1853	2	2	2	0.00
30/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1822	2	2	2	0.00
30/10/2015	R023 On 05-May-16			Bond Future	8.21	98.9436	99.1407	98.9436	0.00
30/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2118	2	2	2	0.00
30/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2092	2	2	2	0.00
30/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2065	2	2	2	0.00
30/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1876	2	2	2	0.00
30/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1900	2	2	2	0.00
30/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1852	2	2	2	0.00
30/10/2015	R186 On 05-November-15			Bond Future	8.33	119.1507	119.5517	119.1507	35,376.00
30/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	1123	1	1	1	200.00
30/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	3225	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
30/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	259	0	0	0	0.00
30/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	215	0	0	0	0.00
30/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	0	0	0	0	169.00
30/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	1	0	0	0	674.00
30/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	619	0	1	0	843.00
30/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	14	0	0	0	200.00
30/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	3977	4	4	4	0.00
30/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	5098	5	5	5	0.00
30/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	1,200.00
30/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	283	0	0	0	0.00
30/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	309	0	0	0	0.00
30/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	1429	1	1	1	650.00
30/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	1762	1	2	1	0.00
30/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1124	1	1	1	1,090.00
30/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	3833	4	4	4	0.00
30/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	4912	5	5	5	0.00
30/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	215	0	0	0	6,308.00
30/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	5	0	0	0	10,200.00
30/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1008	1	1	1	0.00
30/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	496	1	0	1	9,430.00
30/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	899	1	1	1	0.00
30/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	132	0	0	0	4,666.00
30/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	77	0	0	0	4,667.00
30/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	953	1	1	1	8,650.00
30/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	1	0	0	0	2,283.00
30/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	4745	5	5	5	0.00
30/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2698	3	3	3	0.00
30/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	2,600.00
30/10/2015	R186 On 04-February-16			Bond Future	8.40	115.8123	116.2179	115.8123	6,842.00
30/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	3802	4	4	4	0.00
30/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	247	0	0	0	0.00
30/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	239	0	0	0	0.00
30/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	231	0	0	0	0.00
30/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	7460	8	7	8	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
30/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1108	1	1	1	6,695.00
30/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	7384	8	7	8	0.00
30/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7537	8	8	8	0.00
30/10/2015	R186 On 05-May-16			Bond Future	8.44	117.8467	118.2584	117.8467	0.00
30/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	2679	2	3	2	0.00
30/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	2714	3	3	3	0.00
30/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	2644	2	3	2	0.00
30/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	751	1	1	1	0.00
30/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3508	4	4	4	0.00
30/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3425	4	3	4	0.00
30/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	7719	8	8	8	0.00
30/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3466	4	3	4	0.00
30/10/2015	R186 On 04-August-16			Bond Future	8.49	114.6545	115.0725	114.6545	0.00
30/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	3680	3	4	3	0.00
30/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	3755	3	4	3	0.00
30/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	3717	3	4	3	0.00
30/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3693	4	4	4	0.00
30/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3656	4	4	4	0.00
30/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3620	4	4	4	0.00
30/10/2015	R197 On 05-November-15			Bond Future	296.70	296.6466	296.6996	296.6466	260.00
30/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	1710	2	2	2	0.00
30/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	1690	2	2	2	0.00
30/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	1700	2	2	2	0.00
30/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
30/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
30/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
30/10/2015	R197 On 04-February-16			Bond Future	295.24	295.1943	295.2435	295.1943	724.00
30/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	1746	2	2	2	0.00
30/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	1766	2	2	2	0.00
30/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	1756	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
30/10/2015	R202 On 05-November-15			Bond Future	242.25	242.3738	242.2499	242.3738	1,463.00
30/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	3740	4	4	4	0.00
30/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	3760	4	4	4	0.00
30/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	3750	4	4	4	0.00
30/10/2015	R202 On 04-February-16			Bond Future	242.87	243.0035	242.8739	243.0035	52,744.00
30/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	2884	3	3	3	0.00
30/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	2864	3	3	3	0.00
30/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	2874	3	3	3	0.00
30/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
30/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
30/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
30/10/2015	R203 On 05-November-15			Bond Future	7.03	103.2773	103.3313	103.2773	14,772.00
30/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1802	2	2	2	0.00
30/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1820	2	2	2	0.00
30/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1785	2	2	2	0.00
30/10/2015	R203 On 04-February-16			Bond Future	7.10	104.9753	105.0285	104.9753	7,001.00
30/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	370	0	0	0	0.00
30/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	389	0	0	0	0.00
30/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	379	0	0	0	0.00
30/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	159	0	0	0	0.00
30/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	153	0	0	0	0.00
30/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	148	0	0	0	0.00
30/10/2015	R203 On 05-May-16			Bond Future	7.09	102.6498	102.7031	102.6498	0.00
30/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	527	1	1	1	0.00
30/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	512	0	1	0	0.00
30/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	519	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
30/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	324	0	0	0	0.00
30/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	314	0	0	0	0.00
30/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	319	0	0	0	0.00
30/10/2015	R204 On 05-November-15			Bond Future	7.39	104.6586	104.7585	104.6586	16,749.00
30/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3215	3	3	3	0.00
30/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3186	3	3	3	0.00
30/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3244	3	3	3	0.00
30/10/2015	R204 On 04-February-16			Bond Future	7.46	102.3431	102.4430	102.3431	17,590.00
30/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	601	1	1	1	0.00
30/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	587	1	1	1	0.00
30/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	573	1	1	1	0.00
30/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	490	1	0	1	0.00
30/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	501	1	1	1	0.00
30/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	478	1	0	1	0.00
30/10/2015	R204 On 05-May-16			Bond Future	7.50	104.1408	104.2415	104.1408	0.00
30/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1171	1	1	1	0.00
30/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1156	1	1	1	0.00
30/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1142	1	1	1	0.00
30/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	565	1	1	1	0.00
30/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	557	1	1	1	0.00
30/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	574	1	1	1	0.00
30/10/2015	R207 On 05-November-15			Bond Future	7.68	100.7045	100.7952	100.7045	5,172.00
30/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	346	0	0	0	0.00
30/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	392	0	0	0	0.00
30/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	368	0	0	0	0.00
30/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	37	0	0	0	19.00
30/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	14	0	0	0	53.00
30/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	138	0	0	0	0.00
30/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	892	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
30/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	114	0	0	0	0.00
30/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	668	1	1	1	0.00
30/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	126	0	0	0	0.00
30/10/2015	R207 On 04-February-16			Bond Future	7.75	98.7188	98.8094	98.7188	44,997.00
30/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	204	0	0	0	43.00
30/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	396	0	0	0	0.00
30/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	419	0	0	0	0.00
30/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	407	0	0	0	19.00
30/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1250	1	1	1	0.00
30/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1228	1	1	1	0.00
30/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1272	1	1	1	0.00
30/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1818	2	2	2	0.00
30/10/2015	R207 On 05-May-16			Bond Future	7.81	100.4532	100.5444	100.4532	0.00
30/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1231	1	1	1	0.00
30/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1198	1	1	1	0.00
30/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	790	1	1	1	43.00
30/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1215	1	1	1	0.00
30/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1078	1	1	1	0.00
30/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1063	1	1	1	0.00
30/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1560	2	2	2	0.00
30/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1093	1	1	1	0.00
30/10/2015	R207 On 04-August-16			Bond Future	7.86	98.6072	98.6992	98.6072	0.00
30/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1499	1	1	1	0.00
30/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1532	1	2	1	0.00
30/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1515	1	2	1	0.00
30/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1121	1	1	1	0.00
30/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1109	1	1	1	0.00
30/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1096	1	1	1	0.00
30/10/2015	R208 On 05-November-15			Bond Future	7.85	95.8148	95.9657	95.8148	3,181.00
30/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2582	2	3	2	0.00
30/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	110	0	0	0	0.00
30/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	121	0	0	0	0.00
30/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	99	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
30/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	0	0	0	0	2,200.00
30/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	552	1	1	1	0.00
30/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	521	1	1	1	0.00
30/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	584	1	1	1	0.00
30/10/2015	R208 On 04-February-16			Bond Future	7.92	97.3900	97.5419	97.3900	37,564.00
30/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	687	1	1	1	0.00
30/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	671	1	1	1	0.00
30/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	703	1	1	1	0.00
30/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1418	2	1	2	0.00
30/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1393	1	1	1	0.00
30/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1368	1	1	1	0.00
30/10/2015	R208 On 05-May-16			Bond Future	7.97	95.6995	95.8532	95.6995	0.00
30/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1492	1	1	1	0.00
30/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1512	1	2	1	0.00
30/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1533	1	2	1	0.00
30/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1407	1	1	1	0.00
30/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1389	1	1	1	0.00
30/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1426	1	1	1	0.00
30/10/2015	R209 On 05-November-15			Bond Future	8.94	75.1747	75.6278	75.1747	8,799.00
30/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	2274	2	2	2	0.00
30/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	4	0	0	0	900.00
30/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	799	1	1	1	0.00
30/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	1685	1	2	1	0.00
30/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	7606	8	8	8	0.00
30/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	35	0	0	0	900.00
30/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	3444	4	3	4	0.00
30/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	381	1	0	1	500.00
30/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	7693	8	8	8	0.00
30/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	7520	8	8	8	0.00
30/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	93	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
30/10/2015	R209 On 04-February-16			Bond Future	9.00	76.4106	76.8699	76.4106	38,852.00
30/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	1430	1	1	1	0.00
30/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	1486	1	1	1	0.00
30/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	1458	1	1	1	0.00
30/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	4578	4	5	4	0.00
30/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3301	4	3	4	0.00
30/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3398	4	3	4	0.00
30/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	876	1	1	1	2,200.00
30/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3349	4	3	4	0.00
30/10/2015	R209 On 05-May-16			Bond Future	9.05	74.6036	75.0703	74.6036	0.00
30/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3009	3	3	3	6,700.00
30/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3044	3	3	3	0.00
30/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	2974	3	3	3	0.00
30/10/2015	R209 On 05-May-16	8.25	Call	Bond Future	1023	1	1	1	6,700.00
30/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3358	4	3	4	0.00
30/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3320	4	3	4	0.00
30/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3397	4	3	4	0.00
30/10/2015	R209 On 05-May-16	8.25	Put	Bond Future	7238	8	7	8	0.00
30/10/2015	R210 On 05-November-15			Bond Future	181.67	181.6388	181.6715	181.6388	1,516.00
30/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	338	0	0	0	0.00
30/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	328	0	0	0	0.00
30/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	318	0	0	0	0.00
30/10/2015	R210 On 04-February-16			Bond Future	184.67	184.6402	184.6704	184.6402	2,529.00
30/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	330	0	0	0	0.00
30/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	340	0	0	0	0.00
30/10/2015	R210 On 04-February-16	184.99	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
30/10/2015	R211 On 05-November-15			Bond Future	136.35	136.4971	136.3539	136.4971	0.00
30/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1364	2	1	2	0.00
30/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1354	1	1	1	0.00
30/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1344	1	1	1	0.00
30/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
30/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
30/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
30/10/2015	R211 On 04-February-16			Bond Future	136.91	137.0586	136.9109	137.0586	1,120.00
30/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2079	2	2	2	0.00
30/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2099	2	2	2	0.00
30/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2089	2	2	2	0.00
30/10/2015	R212 On 05-November-15			Bond Future	142.16	142.4204	142.1616	142.4204	1,359.00
30/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	3838	4	4	4	0.00
30/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	3848	4	4	4	0.00
30/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3828	4	4	4	0.00
30/10/2015	R212 On 04-February-16			Bond Future	142.65	142.9145	142.6491	142.9145	569.00
30/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3351	3	3	3	0.00
30/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3361	3	3	3	0.00
30/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3341	3	3	3	0.00
30/10/2015	R213 On 05-November-15			Bond Future	8.80	85.9665	86.3799	85.9665	8,598.00
30/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R213 On 05-November-15	7.75	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
30/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	8407	9	8	9	0.00
30/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	8238	9	8	9	0.00
30/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	8322	9	8	9	0.00
30/10/2015	R213 On 04-February-16			Bond Future	8.86	87.3799	87.7986	87.3799	31,687.00
30/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	1816	2	2	2	0.00
30/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	1849	2	2	2	0.00
30/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	1784	2	2	2	0.00
30/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2653	3	3	3	0.00
30/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2612	3	3	3	0.00
30/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2695	3	3	3	0.00
30/10/2015	R213 On 05-May-16			Bond Future	8.91	85.3666	85.7919	85.3666	0.00
30/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2492	2	2	2	0.00
30/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	2524	2	3	2	0.00
30/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	2556	2	3	2	0.00
30/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3704	4	4	4	0.00
30/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3663	4	4	4	0.00
30/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3746	4	4	4	0.00
30/10/2015	R214 On 05-November-15			Bond Future	9.01	75.8877	76.3636	75.8877	4,837.00
30/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	8816	9	9	9	0.00
30/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	8722	9	9	9	0.00
30/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	8629	9	9	9	0.00
30/10/2015	R214 On 04-February-16			Bond Future	9.07	77.1354	77.6178	77.1354	32,562.00
30/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	195	0	0	0	0.00
30/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	201	0	0	0	0.00
30/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	188	0	0	0	0.00
30/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	9270	10	9	10	0.00
30/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	9357	10	9	10	0.00
30/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	9445	10	9	10	0.00
30/10/2015	R214 On 05-May-16			Bond Future	9.12	75.1956	75.6859	75.1956	0.00
30/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	2879	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
30/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	2950	3	3	3	0.00
30/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	2915	3	3	3	0.00
30/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3827	4	4	4	0.00
30/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3784	4	4	4	0.00
30/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3871	4	4	4	0.00
30/10/2015	R248 On 05-November-15			Bond Future	9.09	97.5642	98.1726	97.5642	17,735.00
30/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	12278	13	12	13	0.00
30/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	12154	13	12	13	0.00
30/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	12031	13	12	13	0.00
30/10/2015	R248 On 04-February-16			Bond Future	9.15	99.1681	99.7850	99.1681	50,050.00
30/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	1509	2	2	2	0.00
30/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	1407	2	1	2	0.00
30/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	1611	2	2	2	0.00
30/10/2015	R248 On 05-May-16			Bond Future	9.20	96.4750	97.1019	96.4750	0.00
30/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	1969	3	2	3	0.00
30/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	2071	3	2	3	0.00
30/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	1867	2	2	2	0.00