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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/10/2015 TO: 16/10/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	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
16/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	2025 On 05-November-15			Bond Future	123.84	123.3952	123.8369	123.3952	612.00
16/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	827	0	1	0	0.00
16/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	847	0	1	0	0.00
16/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	837	0	1	0	0.00
16/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2025 On 04-February-16			Bond Future	124.67	124.2257	124.6738	124.2257	0.00
16/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1316	2	1	2	0.00
16/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1326	2	1	2	0.00
16/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1336	2	1	2	0.00
16/10/2015	2030 On 05-November-15			Bond Future	8.57	97.6111	97.5371	97.6111	9,973.00
16/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	578	1	1	1	0.00
16/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	498	0	0	0	0.00
16/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	657	1	1	1	0.00
16/10/2015	2030 On 04-February-16			Bond Future	8.63	95.2186	95.1426	95.2186	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
16/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	1007	1	1	1	0.00
16/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	930	1	1	1	0.00
16/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	854	1	1	1	0.00
16/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2032 On 05-November-15			Bond Future	8.65	97.5788	97.4564	97.5788	2,982.00
16/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	5715	6	6	6	0.00
16/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	5807	6	6	6	0.00
16/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	5623	6	6	6	0.00
16/10/2015	2032 On 04-February-16			Bond Future	8.70	99.1923	99.0672	99.1923	0.00
16/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	57	0	0	0	0.00
16/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	110	0	0	0	0.00
16/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	27	0	0	0	0.00
16/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2032 On 05-May-16			Bond Future	8.75	96.7862	96.6581	96.7862	0.00
16/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	2048	2	2	2	0.00
16/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	1968	2	2	2	0.00
16/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	2128	2	2	2	0.00
16/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2033 On 05-November-15			Bond Future	102.72	102.3998	102.7235	102.3998	0.00
16/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	324	0	0	0	0.00
16/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	334	0	0	0	0.00
16/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	314	0	0	0	0.00
16/10/2015	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
16/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2033 On 04-February-16			Bond Future	104.43	104.1016	104.4298	104.1016	0.00
16/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	2020	2	2	2	0.00
16/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	2030	2	2	2	0.00
16/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	2040	2	2	2	0.00
16/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2033 On 05-May-16			Bond Future	105.29	104.9591	105.2923	104.9591	0.00
16/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2892	3	3	3	0.00
16/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2882	3	3	3	0.00
16/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2902	3	3	3	0.00
16/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2037 On 05-November-15			Bond Future	8.80	99.5832	99.4483	99.5832	49,825.00
16/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	7954	8	8	8	0.00
16/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	8060	8	8	8	0.00
16/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	7849	8	8	8	0.00
16/10/2015	2037 On 04-February-16			Bond Future	8.86	96.9730	96.8350	96.9730	370.00
16/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	988	1	1	1	0.00
16/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	894	1	1	1	0.00
16/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	1081	1	1	1	0.00
16/10/2015	2037 On 05-May-16			Bond Future	8.90	98.6858	98.5445	98.6858	0.00
16/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	802	1	1	1	0.00
16/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	982	1	1	1	0.00

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16/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	892	1	1	1	0.00
16/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2038 On 05-November-15			Bond Future	127.66	126.9638	127.6608	126.9638	8,054.00
16/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	6349	7	6	7	0.00
16/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	6339	7	6	7	0.00
16/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	6329	7	6	7	0.00
16/10/2015	2038 On 04-February-16			Bond Future	128.41	127.7010	128.4086	127.7010	0.00
16/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	2591	3	3	3	0.00
16/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	2601	3	3	3	0.00
16/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	2581	3	3	3	0.00
16/10/2015	2044 On 05-November-15			Bond Future	8.84	101.6535	101.4530	101.6535	17,516.00
16/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	6392	6	6	6	0.00
16/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	6278	6	6	6	0.00
16/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	6506	6	7	6	0.00
16/10/2015	2044 On 04-February-16			Bond Future	8.89	98.9521	98.7477	98.9521	0.00
16/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	1176	1	1	1	0.00
16/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	977	1	1	1	0.00
16/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	1077	1	1	1	0.00
16/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2044 On 04-February-16	9.00	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
16/10/2015	2044 On 05-May-16			Bond Future	8.94	100.6999	100.4910	100.6999	0.00
16/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	647	1	1	1	0.00
16/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	548	1	1	1	0.00
16/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	746	1	1	1	0.00
16/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2046 On 05-November-15			Bond Future	127.68	126.8222	127.6830	126.8222	6,943.00
16/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	5317	6	5	6	0.00
16/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	5307	6	5	6	0.00
16/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	5327	6	5	6	0.00
16/10/2015	2046 On 04-February-16			Bond Future	129.80	128.9300	129.8038	128.9300	0.00
16/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	1814	1	2	1	0.00
16/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	1794	1	2	1	0.00
16/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	1804	1	2	1	0.00
16/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	2050 On 05-November-15			Bond Future	135.97	134.4850	135.9697	134.4850	5,431.00
16/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	9030	11	9	11	0.00
16/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	9040	11	9	11	0.00
16/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	9020	11	9	11	0.00
16/10/2015	2050 On 04-February-16			Bond Future	136.70	135.1910	136.6997	135.1910	0.00
16/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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16/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	1310	3	1	3	0.00
16/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	1300	3	1	3	0.00
16/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	1290	3	1	3	0.00
16/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	AL37 On 05-November-15			Index Future	470.39	470.5470	470.3910	470.5470	3.00
16/10/2015	AL37 On 04-February-16			Index Future	478.17	478.3280	478.1660	478.3280	0.00
16/10/2015	AL7T On 05-November-15			Index Future	555.90	556.1920	555.8980	556.1920	1.00
16/10/2015	AL7T On 04-February-16			Index Future	565.09	565.3890	565.0860	565.3890	0.00
16/10/2015	ALBI On 05-November-15			Index Future	507.93	508.4140	507.9270	508.4140	459.00
16/10/2015	ALBI On 04-February-16			Index Future	516.32	516.8210	516.3220	516.8210	146.00
16/10/2015	ALBI On 05-May-16			Index Future	525.43	525.9390	525.4270	525.9390	0.00
16/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	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
16/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	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
16/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2015	EL28 On 05-November-15			Bond Future	126.55	126.5171	126.5450	126.5171	0.00
16/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	455	0	0	0	0.00
16/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	465	0	0	0	0.00
16/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	445	0	0	0	0.00
16/10/2015	EL28 On 04-February-16			Bond Future	128.65	128.6197	128.6472	128.6197	0.00
16/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	353	0	0	0	0.00
16/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	363	0	0	0	0.00
16/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	343	0	0	0	0.00
16/10/2015	ES33 On 05-November-15			Bond Future	9.66	82.9993	82.8966	82.9993	6,561.00
16/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	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
16/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5037	5	5	5	0.00
16/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5116	5	5	5	0.00
16/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4958	5	5	5	0.00
16/10/2015	ES33 On 04-February-16			Bond Future	9.75	84.3717	84.2668	84.3717	0.00
16/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1693	2	2	2	0.00
16/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1831	2	2	2	0.00
16/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1762	2	2	2	0.00
16/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
16/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
16/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	ES33 On 05-May-16			Bond Future	9.82	82.0707	81.9632	82.0707	0.00
16/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	1172	1	1	1	0.00
16/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	1310	1	1	1	0.00
16/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	1241	1	1	1	0.00
16/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
16/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
16/10/2015	GOVI On 05-November-15			GOVI	504.02	504.4140	504.0150	504.4140	451.00
16/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
16/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
16/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
16/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	259850	26	26	26	0.00
16/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	259950	26	26	26	0.00
16/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	259750	26	26	26	0.00
16/10/2015	GOVI On 04-February-16			GOVI	512.35	512.7550	512.3460	512.7550	26.00
16/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	3560	1	0	1	0.00
16/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	3360	1	0	1	0.00
16/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	3460	1	0	1	0.00
16/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	0	0	0	0.00
16/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	0	0	0	0	0.00
16/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	0	0	0	0	0.00
16/10/2015	GOVI On 05-May-16			GOVI	521.38	521.8010	521.3810	521.8010	0.00
16/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	33910	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	33710	4	3	4	0.00
16/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	33810	4	3	4	0.00
16/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
16/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
16/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
16/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/10/2015	IGOV On 05-November-15			Index Future	233.71	232.9130	233.7060	232.9130	971.00
16/10/2015	IGOV On 04-February-16			Index Future	237.59	236.7840	237.5880	236.7840	82.00
16/10/2015	IGOV On 05-May-16			Index Future	241.80	240.9800	241.7970	240.9800	0.00
16/10/2015	ILBI On 05-November-15			Index Future	634.06	632.0110	634.0570	632.0110	0.00
16/10/2015	ILBI On 04-February-16			Index Future	644.85	642.7650	644.8450	642.7650	161.00
16/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.64	99.6349	99.6432	99.6349	0.00
16/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.42	99.4062	99.4181	99.4062	0.00
16/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.11	98.1354	98.1143	98.1354	0.00
16/10/2015	IS10 On 17-December-25			Interest Rate Swap	99.24	99.2610	99.2362	99.2610	0.00
16/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
16/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
16/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	0.00
16/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	0.00
16/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	2,000.00
16/10/2015	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
16/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
16/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	92.9500	92.9500	0.00
16/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
16/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
16/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
16/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
16/10/2015	R023 On 05-November-15			Bond Future	7.95	100.4338	100.4105	100.4338	14,015.00
16/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	844	1	1	1	0.00
16/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	813	1	1	1	0.00
16/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	783	1	1	1	0.00
16/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	542	1	1	1	0.00
16/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	565	1	1	1	0.00
16/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	519	1	1	1	0.00
16/10/2015	R023 On 04-February-16			Bond Future	8.01	102.0945	102.0701	102.0945	1,050.00
16/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1434	1	1	1	0.00
16/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1486	2	1	2	0.00
16/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1460	1	1	1	0.00
16/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1550	2	2	2	0.00
16/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1523	2	2	2	0.00
16/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1497	1	1	1	0.00
16/10/2015	R023 On 05-May-16			Bond Future	8.05	99.9682	99.9425	99.9682	0.00
16/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2638	3	3	3	0.00
16/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2608	3	3	3	0.00
16/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2579	3	3	3	0.00
16/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1591	2	2	2	0.00
16/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1612	2	2	2	0.00
16/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1570	2	2	2	0.00
16/10/2015	R186 On 05-November-15			Bond Future	8.14	121.1537	121.0778	121.1537	32,906.00
16/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	1455	2	1	2	0.00
16/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	2670	3	3	3	200.00
16/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	4779	5	5	5	0.00
16/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	1358	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
16/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	109	0	0	0	169.00
16/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	255	0	0	0	674.00
16/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	2051	2	2	2	843.00
16/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	543	1	1	1	200.00
16/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	5518	6	6	6	0.00
16/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	6628	7	7	7	0.00
16/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	126	0	0	0	1,200.00
16/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	1505	2	2	2	0.00
16/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	1556	2	2	2	0.00
16/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	3000	3	3	3	650.00
16/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	3342	3	3	3	0.00
16/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	740	1	1	1	1,090.00
16/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	2560	3	3	3	0.00
16/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	3495	3	3	3	0.00
16/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	236	0	0	0	6,308.00
16/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	33	0	0	0	10,200.00
16/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	678	1	1	1	0.00
16/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	402	0	0	0	9,430.00
16/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	619	1	1	1	0.00
16/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	176	0	0	0	4,666.00
16/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	130	0	0	0	4,667.00
16/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	15	0	0	0	2,283.00
16/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	648	1	1	1	8,650.00
16/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	3345	3	3	3	0.00
16/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	1701	2	2	2	0.00
16/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	4	0	0	0	2,600.00
16/10/2015	R186 On 04-February-16			Bond Future	8.20	117.8596	117.7815	117.8596	6,227.00
16/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	5062	5	5	5	0.00
16/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	528	1	1	1	0.00
16/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	514	1	1	1	0.00
16/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	501	1	1	1	0.00
16/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	6172	6	6	6	0.00
16/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	804	1	1	1	6,700.00
16/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	6102	6	6	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
16/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	6243	6	6	6	0.00
16/10/2015	R186 On 05-May-16			Bond Future	8.23	119.9403	119.8600	119.9403	0.00
16/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3585	4	4	4	0.00
16/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3627	4	4	4	0.00
16/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	3544	4	4	4	0.00
16/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	1169	1	1	1	0.00
16/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	2806	3	3	3	0.00
16/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	2736	3	3	3	0.00
16/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	6535	6	7	6	0.00
16/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	2771	3	3	3	0.00
16/10/2015	R186 On 04-August-16			Bond Future	8.27	116.8025	116.7187	116.8025	0.00
16/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4640	5	5	5	0.00
16/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4725	5	5	5	0.00
16/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4682	5	5	5	0.00
16/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3008	3	3	3	0.00
16/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	2976	3	3	3	0.00
16/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	2944	3	3	3	0.00
16/10/2015	R197 On 05-November-15			Bond Future	295.08	295.0229	295.0839	295.0229	927.00
16/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	94	0	0	0	0.00
16/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	74	0	0	0	0.00
16/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	84	0	0	0	0.00
16/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R197 On 04-February-16			Bond Future	293.63	293.5718	293.6315	293.5718	0.00
16/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	3359	3	3	3	0.00
16/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	3379	3	3	3	0.00
16/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	3369	3	3	3	0.00
16/10/2015	R202 On 05-November-15			Bond Future	242.41	240.8433	242.4060	240.8433	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
16/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	3584	5	4	5	0.00
16/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	3604	5	4	5	0.00
16/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	3594	5	4	5	0.00
16/10/2015	R202 On 04-February-16			Bond Future	243.06	241.4710	243.0578	241.4710	0.00
16/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	3068	1	3	1	0.00
16/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	3048	1	3	1	0.00
16/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	3058	1	3	1	0.00
16/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R203 On 05-November-15			Bond Future	6.91	103.5500	103.5333	103.5500	15,930.00
16/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1600	2	2	2	0.00
16/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1618	2	2	2	0.00
16/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1583	2	2	2	0.00
16/10/2015	R203 On 04-February-16			Bond Future	6.96	105.2623	105.2445	105.2623	0.00
16/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	530	1	1	1	0.00
16/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	553	1	1	1	0.00
16/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	541	1	1	1	0.00
16/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	103	0	0	0	0.00
16/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	99	0	0	0	0.00
16/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	96	0	0	0	0.00
16/10/2015	R203 On 05-May-16			Bond Future	6.91	102.9508	102.9319	102.9508	0.00
16/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	687	1	1	1	0.00
16/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	670	1	1	1	0.00
16/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	678	1	1	1	0.00
16/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	253	0	0	0	0.00
16/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	245	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
16/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	249	0	0	0	0.00
16/10/2015	R204 On 05-November-15			Bond Future	7.29	105.0614	105.0353	105.0614	24,731.00
16/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	2938	3	3	3	0.00
16/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	2909	3	3	3	0.00
16/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	2967	3	3	3	0.00
16/10/2015	R204 On 04-February-16			Bond Future	7.35	102.7625	102.7351	102.7625	0.00
16/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	802	1	1	1	0.00
16/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	787	1	1	1	0.00
16/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	771	1	1	1	0.00
16/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	397	0	0	0	0.00
16/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	407	0	0	0	0.00
16/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	387	0	0	0	0.00
16/10/2015	R204 On 05-May-16			Bond Future	7.37	104.5766	104.5479	104.5766	0.00
16/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1400	1	1	1	0.00
16/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1384	1	1	1	0.00
16/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1368	1	1	1	0.00
16/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	486	0	0	0	0.00
16/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	479	0	0	0	0.00
16/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	494	0	0	0	0.00
16/10/2015	R207 On 05-November-15			Bond Future	7.56	101.2476	101.2147	101.2476	40,851.00
16/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	802	1	1	1	0.00
16/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	854	1	1	1	0.00
16/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	828	1	1	1	0.00
16/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	315	0	0	0	19.00
16/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	223	0	0	0	53.00
16/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	175	0	0	0	0.00
16/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	681	1	1	1	0.00
16/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	157	0	0	0	0.00
16/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	527	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
16/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	166	0	0	0	0.00
16/10/2015	R207 On 04-February-16			Bond Future	7.62	99.2804	99.2462	99.2804	0.00
16/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	351	0	0	0	43.00
16/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	611	1	1	1	0.00
16/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	639	1	1	1	0.00
16/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	625	1	1	1	19.00
16/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1031	1	1	1	0.00
16/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1012	1	1	1	0.00
16/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1050	1	1	1	0.00
16/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1528	2	2	2	0.00
16/10/2015	R207 On 05-May-16			Bond Future	7.66	101.0333	100.9977	101.0333	0.00
16/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1514	2	2	2	0.00
16/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1478	2	1	2	0.00
16/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	1016	1	1	1	43.00
16/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1496	2	1	2	0.00
16/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	906	1	1	1	0.00
16/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	893	1	1	1	0.00
16/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1333	1	1	1	0.00
16/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	919	1	1	1	0.00
16/10/2015	R207 On 04-August-16			Bond Future	7.70	99.2121	99.1742	99.2121	0.00
16/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1810	2	2	2	0.00
16/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1846	2	2	2	0.00
16/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1828	2	2	2	0.00
16/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	957	1	1	1	0.00
16/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	946	1	1	1	0.00
16/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	935	1	1	1	0.00
16/10/2015	R208 On 05-November-15			Bond Future	7.72	96.5763	96.5366	96.5763	39,606.00
16/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	3156	3	3	3	0.00
16/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	573	1	1	1	0.00
16/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	596	1	1	1	0.00
16/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	551	1	1	1	0.00
16/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	3	0	0	0	2,200.00
16/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	445	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
16/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	425	0	0	0	0.00
16/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	464	0	0	0	0.00
16/10/2015	R208 On 04-February-16			Bond Future	7.78	98.1733	98.1321	98.1733	0.00
16/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	1015	1	1	1	0.00
16/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	995	1	1	1	0.00
16/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	1035	1	1	1	0.00
16/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1151	1	1	1	0.00
16/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1130	1	1	1	0.00
16/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1110	1	1	1	0.00
16/10/2015	R208 On 05-May-16			Bond Future	7.82	96.5049	96.4622	96.5049	0.00
16/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1876	2	2	2	0.00
16/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1898	2	2	2	0.00
16/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1921	2	2	2	0.00
16/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1184	1	1	1	0.00
16/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1168	1	1	1	0.00
16/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1200	1	1	1	0.00
16/10/2015	R209 On 05-November-15			Bond Future	8.73	77.3948	77.2823	77.3948	24,850.00
16/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	3970	4	4	4	0.00
16/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	10	0	0	0	0.00
16/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	385	0	0	0	900.00
16/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	2386	2	2	2	0.00
16/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	11	0	0	0	0.00
16/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	12	0	0	0	0.00
16/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	3378	3	3	3	0.00
16/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	5963	6	6	6	0.00
16/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	76	0	0	0	900.00
16/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2171	2	2	2	0.00
16/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	313	0	0	0	500.00
16/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	6049	6	6	6	0.00
16/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	5877	6	6	6	0.00
16/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	131	0	0	0	0.00
16/10/2015	R209 On 04-February-16			Bond Future	8.78	78.6746	78.5597	78.6746	400.00
16/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	2329	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
16/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	2403	2	2	2	0.00
16/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	2366	2	2	2	0.00
16/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	6036	6	6	6	0.00
16/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	2528	2	3	2	0.00
16/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	2607	3	3	3	0.00
16/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	645	1	1	1	2,200.00
16/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	2567	3	3	3	0.00
16/10/2015	R209 On 05-May-16			Bond Future	8.82	76.9140	76.7965	76.9140	0.00
16/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	4041	4	4	4	0.00
16/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	4083	4	4	4	0.00
16/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	4000	4	4	4	0.00
16/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	2665	3	3	3	0.00
16/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	2633	3	3	3	0.00
16/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	2697	3	3	3	0.00
16/10/2015	R210 On 05-November-15			Bond Future	181.17	181.1279	181.1651	181.1279	2,894.00
16/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	845	1	1	1	0.00
16/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	835	1	1	1	0.00
16/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	825	1	1	1	0.00
16/10/2015	R210 On 04-February-16			Bond Future	184.17	184.1379	184.1746	184.1379	0.00
16/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	825	1	1	1	0.00
16/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	835	1	1	1	0.00
16/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	815	1	1	1	0.00
16/10/2015	R211 On 05-November-15			Bond Future	136.24	136.2192	136.2450	136.2192	0.00
16/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1255	1	1	1	0.00
16/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1245	1	1	1	0.00
16/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1235	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
16/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R211 On 04-February-16			Bond Future	136.81	136.7891	136.8143	136.7891	1,120.00
16/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2176	2	2	2	0.00
16/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2196	2	2	2	0.00
16/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2186	2	2	2	0.00
16/10/2015	R212 On 05-November-15			Bond Future	142.05	142.0218	142.0509	142.0218	928.00
16/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	3949	4	4	4	0.00
16/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	3959	4	4	4	0.00
16/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3939	4	4	4	0.00
16/10/2015	R212 On 04-February-16			Bond Future	142.55	142.5228	142.5513	142.5228	0.00
16/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3449	3	3	3	0.00
16/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3459	3	3	3	0.00
16/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3439	3	3	3	0.00
16/10/2015	R213 On 05-November-15			Bond Future	8.62	87.8489	87.7392	87.8489	21,426.00
16/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	2	0	0	0	0.00
16/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	3	0	0	0	0.00
16/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	3	0	0	0	0.00
16/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	7050	7	7	7	0.00
16/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	6881	7	7	7	0.00
16/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	6966	7	7	7	0.00
16/10/2015	R213 On 04-February-16			Bond Future	8.68	89.3016	89.1894	89.3016	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
16/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2650	3	3	3	0.00
16/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2689	3	3	3	0.00
16/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2610	3	3	3	0.00
16/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2096	2	2	2	0.00
16/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2062	2	2	2	0.00
16/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2131	2	2	2	0.00
16/10/2015	R213 On 05-May-16			Bond Future	8.72	87.3295	87.2147	87.3295	0.00
16/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	3276	3	3	3	0.00
16/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	3314	3	3	3	0.00
16/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	3351	3	3	3	0.00
16/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3072	3	3	3	0.00
16/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3035	3	3	3	0.00
16/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3108	3	3	3	0.00
16/10/2015	R214 On 05-November-15			Bond Future	8.77	78.4696	78.3091	78.4696	16,945.00
16/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	7	0	0	0	0.00
16/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	8	0	0	0	0.00
16/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	7	0	0	0	0.00
16/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	6878	7	7	7	0.00
16/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	6784	7	7	7	0.00
16/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	6691	7	7	7	0.00
16/10/2015	R214 On 04-February-16			Bond Future	8.82	79.7672	79.6035	79.7672	4,620.00
16/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	484	1	0	1	0.00
16/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	497	1	0	1	0.00
16/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	471	1	0	1	0.00
16/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	7580	7	8	7	0.00
16/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	7661	8	8	8	0.00
16/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	7742	8	8	8	0.00
16/10/2015	R214 On 05-May-16			Bond Future	8.86	77.8803	77.7132	77.8803	0.00
16/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	4065	4	4	4	0.00
16/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	4151	4	4	4	0.00
16/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	4107	4	4	4	0.00
16/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	2993	3	3	3	0.00
16/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	2957	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
16/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3029	3	3	3	0.00
16/10/2015	R248 On 05-November-15			Bond Future	8.83	101.0265	100.8203	101.0265	48,520.00
16/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	9630	9	10	9	0.00
16/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	9507	9	10	9	0.00
16/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	9383	9	9	9	0.00
16/10/2015	R248 On 04-February-16			Bond Future	8.88	102.6971	102.4867	102.6971	3,750.00
16/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	1090	1	1	1	0.00
16/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	1295	2	1	2	0.00
16/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	1193	1	1	1	0.00
16/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R248 On 05-May-16			Bond Future	8.92	100.0746	99.8597	100.0746	0.00
16/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	687	1	1	1	0.00
16/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	891	1	1	1	0.00
16/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	789	1	1	1	0.00
16/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
16/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00