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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/10/2015 TO: 28/10/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	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
28/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	2025 On 05-November-15			Bond Future	123.72	123.6477	123.7204	123.6477	625.00
28/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	710	1	1	1	0.00
28/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	730	1	1	1	0.00
28/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	720	1	1	1	0.00
28/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2025 On 04-February-16			Bond Future	124.55	124.4730	124.5454	124.4730	292.00
28/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1445	2	1	2	0.00
28/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1455	2	1	2	0.00
28/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1465	2	1	2	0.00
28/10/2015	2030 On 05-November-15			Bond Future	8.73	95.7516	96.3474	95.7516	7,875.00
28/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	1768	2	2	2	0.00
28/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	1688	2	2	2	0.00
28/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	1847	2	2	2	0.00
28/10/2015	2030 On 04-February-16			Bond Future	8.79	93.3213	93.9255	93.3213	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
28/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	287	1	0	1	0.00
28/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	363	1	0	1	0.00
28/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	210	1	0	1	0.00
28/10/2015	2032 On 05-November-15			Bond Future	8.83	95.3737	95.9696	95.3737	2,874.00
28/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	7201	8	7	8	0.00
28/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	7293	8	7	8	0.00
28/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	7110	8	7	8	0.00
28/10/2015	2032 On 04-February-16			Bond Future	8.89	96.9436	97.5481	96.9436	108.00
28/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	1629	2	2	2	0.00
28/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	1546	2	2	2	0.00
28/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	1462	2	1	2	0.00
28/10/2015	2032 On 05-May-16			Bond Future	8.94	94.4912	95.1047	94.4912	0.00
28/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	495	0	0	0	0.00
28/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	415	0	0	0	0.00
28/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	574	0	1	0	0.00
28/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2033 On 05-November-15			Bond Future	102.98	102.9170	102.9790	102.9170	0.00
28/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	579	1	1	1	0.00
28/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	589	1	1	1	0.00
28/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	569	1	1	1	0.00
28/10/2015	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
28/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2033 On 04-February-16			Bond Future	104.68	104.6195	104.6812	104.6195	0.00
28/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	2271	2	2	2	0.00
28/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	2281	2	2	2	0.00
28/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	2291	2	2	2	0.00
28/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2033 On 05-May-16			Bond Future	105.54	105.4791	105.5402	105.4791	0.00
28/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	3140	3	3	3	0.00
28/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	3130	3	3	3	0.00
28/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	3150	3	3	3	0.00
28/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2037 On 05-November-15			Bond Future	9.02	96.8437	97.4936	96.8437	11,858.00
28/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	9909	11	10	11	0.00
28/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	10014	11	10	11	0.00
28/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	9804	10	10	10	0.00
28/10/2015	2037 On 04-February-16			Bond Future	9.08	94.1811	94.8402	94.1811	40,258.00
28/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	2983	4	3	4	0.00
28/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	2889	4	3	4	0.00
28/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	3076	4	3	4	0.00
28/10/2015	2037 On 05-May-16			Bond Future	9.13	95.8379	96.5070	95.8379	0.00
28/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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28/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	1146	2	1	2	0.00
28/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	1235	2	1	2	0.00
28/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	1056	2	1	2	0.00
28/10/2015	2038 On 05-November-15			Bond Future	127.98	127.9021	127.9795	127.9021	5,673.00
28/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	6031	6	6	6	0.00
28/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	6021	6	6	6	0.00
28/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	6011	6	6	6	0.00
28/10/2015	2038 On 04-February-16			Bond Future	128.72	128.6452	128.7224	128.6452	2,381.00
28/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	2278	2	2	2	0.00
28/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	2288	2	2	2	0.00
28/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	2268	2	2	2	0.00
28/10/2015	2044 On 05-November-15			Bond Future	9.09	98.3049	98.9610	98.3049	13,714.00
28/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	8884	10	9	10	0.00
28/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	8771	9	9	9	0.00
28/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	8998	10	9	10	0.00
28/10/2015	2044 On 04-February-16			Bond Future	9.15	95.5410	96.2065	95.5410	5,182.00
28/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	1365	2	1	2	0.00
28/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	1564	2	2	2	0.00
28/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	1464	2	1	2	0.00

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28/10/2015	2044 On 05-May-16			Bond Future	9.20	97.2218	97.8975	97.2218	0.00
28/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	1848	3	2	3	0.00
28/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	2046	3	2	3	0.00
28/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	1947	3	2	3	0.00
28/10/2015	2046 On 05-November-15			Bond Future	127.31	127.2297	127.3072	127.2297	6,943.00
28/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	5693	6	6	6	0.00
28/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	5683	6	6	6	0.00
28/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	5703	6	6	6	0.00
28/10/2015	2046 On 04-February-16			Bond Future	129.41	129.3344	129.4117	129.3344	0.00
28/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	1422	1	1	1	0.00
28/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	1402	1	1	1	0.00
28/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	1412	1	1	1	0.00
28/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
28/10/2015	2050 On 05-November-15			Bond Future	135.18	135.0940	135.1768	135.0940	4,198.00
28/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	9823	10	10	10	0.00
28/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	9833	10	10	10	0.00
28/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	9813	10	10	10	0.00
28/10/2015	2050 On 04-February-16			Bond Future	135.88	135.8002	135.8828	135.8002	1,233.00
28/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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28/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	2127	2	2	2	0.00
28/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	2117	2	2	2	0.00
28/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	2107	2	2	2	0.00
28/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	AL37 On 05-November-15			Index Future	469.54	468.4440	469.5420	468.4440	3.00
28/10/2015	AL37 On 04-February-16			Index Future	477.27	476.1520	477.2650	476.1520	0.00
28/10/2015	AL7T On 05-November-15			Index Future	550.98	548.4150	550.9800	548.4150	1.00
28/10/2015	AL7T On 04-February-16			Index Future	560.04	557.4400	560.0420	557.4400	0.00
28/10/2015	ALBI On 05-November-15			Index Future	501.76	499.2370	501.7590	499.2370	271.00
28/10/2015	ALBI On 04-February-16			Index Future	510.01	507.4520	510.0110	507.4520	334.00
28/10/2015	ALBI On 05-May-16			Index Future	518.97	516.3650	518.9660	516.3650	0.00
28/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	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
28/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	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
28/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2015	EL28 On 05-November-15			Bond Future	126.13	126.6610	126.1319	126.6610	0.00
28/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	868	0	1	0	0.00
28/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	878	0	1	0	0.00
28/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	858	0	1	0	0.00
28/10/2015	EL28 On 04-February-16			Bond Future	128.22	128.7564	128.2170	128.7564	0.00
28/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	783	0	1	0	0.00
28/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	793	0	1	0	0.00
28/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	773	0	1	0	0.00
28/10/2015	ES33 On 05-November-15			Bond Future	9.86	80.9217	81.4723	80.9217	6,561.00
28/10/2015	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
28/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6461	7	6	7	0.00
28/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6540	7	7	7	0.00
28/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6382	7	6	7	0.00
28/10/2015	ES33 On 04-February-16			Bond Future	9.96	82.2538	82.8123	82.2538	0.00
28/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	239	0	0	0	0.00
28/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	377	0	0	0	0.00
28/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	308	0	0	0	0.00
28/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
28/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
28/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
28/10/2015	ES33 On 05-May-16			Bond Future	10.04	79.9097	80.4767	79.9097	0.00
28/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	314	1	0	1	0.00
28/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	177	1	0	1	0.00
28/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	245	1	0	1	0.00
28/10/2015	GOVI On 05-November-15			GOVI	498.96	496.6470	498.9560	496.6470	400.00
28/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
28/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
28/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
28/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	310440	33	31	33	0.00
28/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	310540	33	31	33	0.00
28/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	310340	33	31	33	0.00
28/10/2015	GOVI On 04-February-16			GOVI	507.16	504.8200	507.1620	504.8200	76.00
28/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
28/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
28/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
28/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	48280	7	5	7	0.00
28/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	48480	7	5	7	0.00
28/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	48380	7	5	7	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
28/10/2015	GOVI On 05-May-16			GOVI	516.07	513.6860	516.0670	513.6860	0.00
28/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
28/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
28/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
28/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	19230	4	2	4	0.00
28/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	19330	4	2	4	0.00
28/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	19430	4	2	4	0.00
28/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/10/2015	IGOV On 05-November-15			Index Future	234.10	234.0180	234.0960	234.0180	915.00
28/10/2015	IGOV On 04-February-16			Index Future	237.97	237.8880	237.9660	237.8880	138.00
28/10/2015	IGOV On 05-May-16			Index Future	242.16	242.0850	242.1630	242.0850	0.00
28/10/2015	ILBI On 05-November-15			Index Future	634.98	634.7250	634.9800	634.7250	0.00
28/10/2015	ILBI On 04-February-16			Index Future	645.77	645.5080	645.7650	645.5080	160.00
28/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.69	99.7313	99.6902	99.7313	0.00
28/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.57	99.6884	99.5670	99.6884	0.00
28/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.67	99.0553	98.6683	99.0553	0.00
28/10/2015	IS10 On 17-December-25			Interest Rate Swap	99.98	100.5404	99.9785	100.5404	0.00
28/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
28/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
28/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	0.00
28/10/2015	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
28/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
28/10/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.57	93.4300	93.4300	93.4300	0.00
28/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
28/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	92.9500	92.9500	0.00
28/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
28/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
28/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
28/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
28/10/2015	R023 On 05-November-15			Bond Future	8.03	99.6317	99.9965	99.6317	10,547.00
28/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	381	0	0	0	0.00
28/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	356	0	0	0	0.00
28/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	333	0	0	0	0.00
28/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	499	1	0	1	0.00
28/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	529	1	1	1	0.00
28/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	470	1	0	1	0.00
28/10/2015	R023 On 04-February-16			Bond Future	8.09	101.2719	101.6412	101.2719	3,698.00
28/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1139	1	1	1	0.00
28/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1187	1	1	1	0.00
28/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1163	1	1	1	0.00
28/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1684	2	2	2	0.00
28/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1655	2	2	2	0.00
28/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1626	2	2	2	0.00
28/10/2015	R023 On 05-May-16			Bond Future	8.14	99.1240	99.4983	99.1240	0.00
28/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2310	2	2	2	0.00
28/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2281	2	2	2	0.00
28/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2254	2	2	2	0.00
28/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1708	2	2	2	0.00
28/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1731	2	2	2	0.00
28/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1686	2	2	2	0.00
28/10/2015	R186 On 05-November-15			Bond Future	8.30	119.2059	119.8179	119.2059	35,376.00
28/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	427	0	0	0	0.00
28/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	1393	1	1	1	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	3495	3	3	3	0.00
28/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	369	0	0	0	0.00
28/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	1	0	0	0	169.00
28/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	7	0	0	0	674.00
28/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	854	1	1	1	843.00
28/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	46	0	0	0	200.00
28/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	4245	4	4	4	0.00
28/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	5364	5	5	5	0.00
28/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	1	0	0	0	1,200.00
28/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	459	0	0	0	0.00
28/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	491	0	0	0	0.00
28/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	1706	1	2	1	650.00
28/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	2040	2	2	2	0.00
28/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1012	1	1	1	1,090.00
28/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	3573	4	4	4	0.00
28/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	4647	5	5	5	0.00
28/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	219	0	0	0	6,308.00
28/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	9	0	0	0	10,200.00
28/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	910	1	1	1	0.00
28/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	465	1	0	1	9,430.00
28/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	815	1	1	1	0.00
28/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	142	0	0	0	4,666.00
28/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	88	0	0	0	4,667.00
28/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	2	0	0	0	2,283.00
28/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	862	1	1	1	8,650.00
28/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	4480	5	4	5	0.00
28/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2463	3	2	3	0.00
28/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	2,600.00
28/10/2015	R186 On 04-February-16			Bond Future	8.36	115.8709	116.4912	115.8709	6,295.00
28/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	3989	4	4	4	0.00
28/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	272	0	0	0	0.00
28/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	263	0	0	0	0.00
28/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	255	0	0	0	0.00
28/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	7211	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
28/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1022	1	1	1	6,695.00
28/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	7136	8	7	8	0.00
28/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7287	8	7	8	0.00
28/10/2015	R186 On 05-May-16			Bond Future	8.41	117.9083	118.5376	117.9083	0.00
28/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	2823	3	3	3	0.00
28/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	2859	3	3	3	0.00
28/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	2786	3	3	3	0.00
28/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	807	1	1	1	0.00
28/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3370	4	3	4	0.00
28/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3291	4	3	4	0.00
28/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	7495	8	7	8	0.00
28/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3331	4	3	4	0.00
28/10/2015	R186 On 04-August-16			Bond Future	8.45	114.7211	115.3591	114.7211	0.00
28/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	3794	3	4	3	0.00
28/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	3871	4	4	4	0.00
28/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	3832	4	4	4	0.00
28/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3521	4	4	4	0.00
28/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3485	4	3	4	0.00
28/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3450	4	3	4	0.00
28/10/2015	R197 On 05-November-15			Bond Future	296.59	296.4195	296.5937	296.4195	927.00
28/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	1604	1	2	1	0.00
28/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	1584	1	2	1	0.00
28/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	1594	1	2	1	0.00
28/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
28/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
28/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
28/10/2015	R197 On 04-February-16			Bond Future	295.14	294.9694	295.1425	294.9694	57.00
28/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	1847	2	2	2	0.00
28/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	1867	2	2	2	0.00
28/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	1857	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
28/10/2015	R202 On 05-November-15			Bond Future	242.83	242.6895	242.8345	242.6895	52,239.00
28/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	3156	3	3	3	0.00
28/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	3176	3	3	3	0.00
28/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	3166	3	3	3	0.00
28/10/2015	R202 On 04-February-16			Bond Future	243.47	243.3295	243.4739	243.3295	1,661.00
28/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	3484	3	3	3	0.00
28/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	3464	3	3	3	0.00
28/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	3474	3	3	3	0.00
28/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
28/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
28/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
28/10/2015	R203 On 05-November-15			Bond Future	6.96	103.3498	103.4508	103.3498	14,772.00
28/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1683	2	2	2	0.00
28/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1700	2	2	2	0.00
28/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1665	2	2	2	0.00
28/10/2015	R203 On 04-February-16			Bond Future	7.02	105.0511	105.1523	105.0511	7,001.00
28/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	453	0	0	0	0.00
28/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	475	0	0	0	0.00
28/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	464	0	0	0	0.00
28/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	118	0	0	0	0.00
28/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	114	0	0	0	0.00
28/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	110	0	0	0	0.00
28/10/2015	R203 On 05-May-16			Bond Future	6.99	102.7287	102.8300	102.7287	0.00
28/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	615	1	1	1	0.00
28/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	598	1	1	1	0.00
28/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	607	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
28/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	283	0	0	0	0.00
28/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	274	0	0	0	0.00
28/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	279	0	0	0	0.00
28/10/2015	R204 On 05-November-15			Bond Future	7.32	104.7880	104.9489	104.7880	17,174.00
28/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3025	3	3	3	0.00
28/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	2996	3	3	3	0.00
28/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3053	3	3	3	0.00
28/10/2015	R204 On 04-February-16			Bond Future	7.39	102.4769	102.6389	102.4769	17,089.00
28/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	714	1	1	1	0.00
28/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	698	1	1	1	0.00
28/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	683	1	1	1	0.00
28/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	405	0	0	0	0.00
28/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	415	0	0	0	0.00
28/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	395	0	0	0	0.00
28/10/2015	R204 On 05-May-16			Bond Future	7.41	104.2786	104.4418	104.2786	0.00
28/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1298	1	1	1	0.00
28/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1282	1	1	1	0.00
28/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1266	1	1	1	0.00
28/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	490	1	0	1	0.00
28/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	483	1	0	1	0.00
28/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	498	1	0	1	0.00
28/10/2015	R207 On 05-November-15			Bond Future	7.60	100.8327	101.0703	100.8327	8,615.00
28/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	570	0	1	0	0.00
28/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	625	0	1	0	0.00
28/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	597	0	1	0	0.00
28/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	119	0	0	0	19.00
28/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	61	0	0	0	53.00
28/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	87	0	0	0	0.00
28/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	664	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
28/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	73	0	0	0	0.00
28/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	475	1	0	1	0.00
28/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	80	0	0	0	0.00
28/10/2015	R207 On 04-February-16			Bond Future	7.67	98.8512	99.0913	98.8512	39,647.00
28/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	274	0	0	0	43.00
28/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	507	0	1	0	0.00
28/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	533	0	1	0	0.00
28/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	520	0	1	0	19.00
28/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1081	1	1	1	0.00
28/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1061	1	1	1	0.00
28/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1101	1	1	1	0.00
28/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1606	2	2	2	0.00
28/10/2015	R207 On 05-May-16			Bond Future	7.71	100.5895	100.8322	100.5895	0.00
28/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1388	1	1	1	0.00
28/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1352	1	1	1	0.00
28/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	907	1	1	1	43.00
28/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1370	1	1	1	0.00
28/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	945	1	1	1	0.00
28/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	932	1	1	1	0.00
28/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1390	2	1	2	0.00
28/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	959	1	1	1	0.00
28/10/2015	R207 On 04-August-16			Bond Future	7.76	98.7494	98.9942	98.7494	0.00
28/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1682	2	2	2	0.00
28/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1717	2	2	2	0.00
28/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1699	2	2	2	0.00
28/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1009	1	1	1	0.00
28/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	998	1	1	1	0.00
28/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	986	1	1	1	0.00
28/10/2015	R208 On 05-November-15			Bond Future	7.79	95.9273	96.2335	95.9273	3,304.00
28/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2849	3	3	3	0.00
28/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	241	0	0	0	0.00
28/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	259	0	0	0	0.00
28/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	224	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
28/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	0	0	0	0	2,200.00
28/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	415	1	0	1	0.00
28/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	391	1	0	1	0.00
28/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	441	1	0	1	0.00
28/10/2015	R208 On 04-February-16			Bond Future	7.86	97.5064	97.8163	97.5064	36,370.00
28/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	801	1	1	1	0.00
28/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	783	1	1	1	0.00
28/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	819	1	1	1	0.00
28/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1256	1	1	1	0.00
28/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1233	1	1	1	0.00
28/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1210	1	1	1	0.00
28/10/2015	R208 On 05-May-16			Bond Future	7.90	95.8195	96.1333	95.8195	0.00
28/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1635	1	2	1	0.00
28/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1656	1	2	1	0.00
28/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1678	2	2	2	0.00
28/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1271	1	1	1	0.00
28/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1254	1	1	1	0.00
28/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1288	1	1	1	0.00
28/10/2015	R209 On 05-November-15			Bond Future	8.93	75.1548	75.7307	75.1548	12,051.00
28/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	2400	2	2	2	0.00
28/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	13	0	0	0	900.00
28/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	949	1	1	1	0.00
28/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	1824	1	2	1	0.00
28/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	7504	8	8	8	0.00
28/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	57	0	0	0	900.00
28/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	3350	4	3	4	0.00
28/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	428	1	0	1	500.00
28/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	7590	8	8	8	0.00
28/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	7417	8	7	8	0.00
28/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	129	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
28/10/2015	R209 On 04-February-16			Bond Future	8.99	76.3920	76.9763	76.3920	30,253.00
28/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	1491	1	1	1	0.00
28/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	1549	1	2	1	0.00
28/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	1520	1	2	1	0.00
28/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	4682	4	5	4	0.00
28/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3257	4	3	4	0.00
28/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3353	4	3	4	0.00
28/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	874	1	1	1	2,200.00
28/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3305	4	3	4	0.00
28/10/2015	R209 On 05-May-16			Bond Future	9.03	74.5859	75.1793	74.5859	0.00
28/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3053	3	3	3	6,700.00
28/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3089	3	3	3	0.00
28/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3017	3	3	3	0.00
28/10/2015	R209 On 05-May-16	8.25	Call	Bond Future	1040	0	1	0	6,700.00
28/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3293	4	3	4	0.00
28/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3256	4	3	4	0.00
28/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3332	4	3	4	0.00
28/10/2015	R209 On 05-May-16	8.25	Put	Bond Future	7145	0	7	0	0.00
28/10/2015	R210 On 05-November-15			Bond Future	181.61	181.3057	181.6064	181.3057	2,889.00
28/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	404	1	0	1	0.00
28/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	394	1	0	1	0.00
28/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	384	1	0	1	0.00
28/10/2015	R210 On 04-February-16			Bond Future	184.61	184.3050	184.6084	184.3050	48.00
28/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	392	1	0	1	0.00
28/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	402	1	0	1	0.00
28/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	382	1	0	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
28/10/2015	R211 On 05-November-15			Bond Future	136.49	136.4173	136.4913	136.4173	0.00
28/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1501	1	2	1	0.00
28/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1491	1	1	1	0.00
28/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1481	1	1	1	0.00
28/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
28/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
28/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
28/10/2015	R211 On 04-February-16			Bond Future	137.05	136.9802	137.0538	136.9802	1,120.00
28/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	1936	2	2	2	0.00
28/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	1956	2	2	2	0.00
28/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	1946	2	2	2	0.00
28/10/2015	R212 On 05-November-15			Bond Future	142.39	142.3115	142.3949	142.3115	1,928.00
28/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	3605	4	4	4	0.00
28/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	3615	4	4	4	0.00
28/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3595	4	4	4	0.00
28/10/2015	R212 On 04-February-16			Bond Future	142.89	142.8066	142.8897	142.8066	0.00
28/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3110	3	3	3	0.00
28/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3120	3	3	3	0.00
28/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3100	3	3	3	0.00
28/10/2015	R213 On 05-November-15			Bond Future	8.78	85.9442	86.5180	85.9442	21,426.00
28/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
28/10/2015	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
28/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	8269	9	8	9	0.00
28/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	8100	9	8	9	0.00
28/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	8184	9	8	9	0.00
28/10/2015	R213 On 04-February-16			Bond Future	8.84	87.3590	87.9410	87.3590	17,593.00
28/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	1884	2	2	2	0.00
28/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	1917	2	2	2	0.00
28/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	1851	2	2	2	0.00
28/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2578	3	3	3	0.00
28/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2538	3	3	3	0.00
28/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2620	3	3	3	0.00
28/10/2015	R213 On 05-May-16			Bond Future	8.89	85.3468	85.9376	85.3468	0.00
28/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2572	2	3	2	0.00
28/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	2605	2	3	2	0.00
28/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	2638	2	3	2	0.00
28/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3640	4	4	4	0.00
28/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3599	4	4	4	0.00
28/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3681	4	4	4	0.00
28/10/2015	R214 On 05-November-15			Bond Future	9.00	75.9053	76.4715	75.9053	13,456.00
28/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	8708	9	9	9	0.00
28/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	8614	9	9	9	0.00
28/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	8521	9	9	9	0.00
28/10/2015	R214 On 04-February-16			Bond Future	9.06	77.1549	77.7292	77.1549	26,693.00
28/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	205	0	0	0	0.00
28/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	212	0	0	0	0.00
28/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	199	0	0	0	0.00
28/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	9169	10	9	10	0.00
28/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	9256	10	9	10	0.00
28/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	9343	10	9	10	0.00
28/10/2015	R214 On 05-May-16			Bond Future	9.10	75.2167	75.7999	75.2167	0.00
28/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	2956	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
28/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3028	3	3	3	0.00
28/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	2992	3	3	3	0.00
28/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3790	4	4	4	0.00
28/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3748	4	4	4	0.00
28/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3833	4	4	4	0.00
28/10/2015	R248 On 05-November-15			Bond Future	9.07	97.6357	98.3608	97.6357	48,246.00
28/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	12090	13	12	13	0.00
28/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	11966	13	12	13	0.00
28/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	11843	13	12	13	0.00
28/10/2015	R248 On 04-February-16			Bond Future	9.13	99.2429	99.9785	99.2429	20,758.00
28/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	1316	2	1	2	0.00
28/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	1214	2	1	2	0.00
28/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	1418	2	1	2	0.00
28/10/2015	R248 On 05-May-16			Bond Future	9.18	96.5527	97.2996	96.5527	0.00
28/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	1771	3	2	3	0.00
28/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	1873	3	2	3	0.00
28/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	1669	2	2	2	0.00