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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/10/2015 TO: 29/10/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	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
29/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	2025 On 05-November-15			Bond Future	123.64	123.7204	123.6389	123.7204	617.00
29/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	629	1	1	1	0.00
29/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	649	1	1	1	0.00
29/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	639	1	1	1	0.00
29/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2025 On 04-February-16			Bond Future	124.46	124.5454	124.4617	124.5454	300.00
29/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1528	1	2	1	0.00
29/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1538	1	2	1	0.00
29/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1548	1	2	1	0.00
29/10/2015	2030 On 05-November-15			Bond Future	8.80	96.3474	95.7743	96.3474	7,875.00
29/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	2341	2	2	2	0.00
29/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	2261	2	2	2	0.00
29/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	2420	2	2	2	0.00
29/10/2015	2030 On 04-February-16			Bond Future	8.86	93.9255	93.3425	93.9255	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
29/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	870	0	1	0	0.00
29/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	946	0	1	0	0.00
29/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	793	0	1	0	0.00
29/10/2015	2032 On 05-November-15			Bond Future	8.91	95.9696	95.3157	95.9696	2,874.00
29/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	7855	7	8	7	0.00
29/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	7947	7	8	7	0.00
29/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	7764	7	8	7	0.00
29/10/2015	2032 On 04-February-16			Bond Future	8.97	97.5481	96.8827	97.5481	108.00
29/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	2295	2	2	2	0.00
29/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	2211	2	2	2	0.00
29/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	2128	1	2	1	0.00
29/10/2015	2032 On 05-May-16			Bond Future	9.02	95.1047	94.4277	95.1047	0.00
29/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	1	0	1	0.00
29/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	262	0	0	0	0.00
29/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	103	0	0	0	0.00
29/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	182	0	0	0	0.00
29/10/2015	2033 On 05-November-15			Bond Future	103.00	102.9790	102.9979	102.9790	0.00
29/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	598	1	1	1	0.00
29/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	608	1	1	1	0.00
29/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	588	1	1	1	0.00
29/10/2015	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
29/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 04-February-16			Bond Future	104.70	104.6812	104.6998	104.6812	0.00
29/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	2290	2	2	2	0.00
29/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	2300	2	2	2	0.00
29/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	2310	2	2	2	0.00
29/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 05-May-16			Bond Future	105.56	105.5402	105.5589	105.5402	0.00
29/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	3159	3	3	3	0.00
29/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	3149	3	3	3	0.00
29/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	3169	3	3	3	0.00
29/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-November-15			Bond Future	9.10	97.4936	96.7802	97.4936	11,858.00
29/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	10622	10	11	10	0.00
29/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	10728	10	11	10	0.00
29/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	10517	10	11	10	0.00
29/10/2015	2037 On 04-February-16			Bond Future	9.16	94.8402	94.1144	94.8402	40,258.00
29/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	3708	3	4	3	0.00
29/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	3615	3	4	3	0.00
29/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	3802	3	4	3	0.00
29/10/2015	2037 On 05-May-16			Bond Future	9.21	96.5070	95.7684	96.5070	0.00
29/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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29/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	1884	1	2	1	0.00
29/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	1974	1	2	1	0.00
29/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	1794	1	2	1	0.00
29/10/2015	2038 On 05-November-15			Bond Future	128.00	127.9795	128.0030	127.9795	3,624.00
29/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	6007	6	6	6	0.00
29/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	5997	6	6	6	0.00
29/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	5987	6	6	6	0.00
29/10/2015	2038 On 04-February-16			Bond Future	128.75	128.7224	128.7455	128.7224	4,926.00
29/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	2255	2	2	2	0.00
29/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	2265	2	2	2	0.00
29/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	2245	2	2	2	0.00
29/10/2015	2044 On 05-November-15			Bond Future	9.17	98.9610	98.1378	98.9610	13,714.00
29/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	9707	9	10	9	0.00
29/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	9594	9	10	9	0.00
29/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	9821	9	10	9	0.00
29/10/2015	2044 On 04-February-16			Bond Future	9.24	96.2065	95.3692	96.2065	5,182.00
29/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	2202	1	2	1	0.00
29/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	2401	2	2	2	0.00
29/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	2302	1	2	1	0.00

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29/10/2015	2044 On 05-May-16			Bond Future	9.29	97.8975	97.0452	97.8975	0.00
29/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	2700	2	3	2	0.00
29/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	2898	2	3	2	0.00
29/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	2799	2	3	2	0.00
29/10/2015	2046 On 05-November-15			Bond Future	127.33	127.3072	127.3308	127.3072	958.00
29/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	5669	6	6	6	0.00
29/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	5659	6	6	6	0.00
29/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	5679	6	6	6	0.00
29/10/2015	2046 On 04-February-16			Bond Future	129.43	129.4117	129.4348	129.4117	5,985.00
29/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	1445	1	1	1	0.00
29/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	1425	1	1	1	0.00
29/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	1435	1	1	1	0.00
29/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 05-November-15			Bond Future	135.20	135.1768	135.2023	135.1768	790.00
29/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	9798	10	10	10	0.00
29/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	9808	10	10	10	0.00
29/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	9788	10	10	10	0.00
29/10/2015	2050 On 04-February-16			Bond Future	135.91	135.8828	135.9075	135.8828	5,396.00
29/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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29/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	2103	2	2	2	0.00
29/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	2093	2	2	2	0.00
29/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	2083	2	2	2	0.00
29/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	AL37 On 05-November-15			Index Future	467.84	469.5420	467.8370	469.5420	1.00
29/10/2015	AL37 On 04-February-16			Index Future	475.53	477.2650	475.5280	477.2650	2.00
29/10/2015	AL7T On 05-November-15			Index Future	547.94	550.9800	547.9420	550.9800	1.00
29/10/2015	AL7T On 04-February-16			Index Future	556.95	560.0420	556.9500	560.0420	1.00
29/10/2015	ALBI On 05-November-15			Index Future	498.88	501.7590	498.8790	501.7590	227.00
29/10/2015	ALBI On 04-February-16			Index Future	507.08	510.0110	507.0810	510.0110	378.00
29/10/2015	ALBI On 05-May-16			Index Future	515.98	518.9660	515.9830	518.9660	0.00
29/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	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
29/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	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
29/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2015	EL28 On 05-November-15			Bond Future	126.16	126.1319	126.1564	126.1319	0.00
29/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	844	1	1	1	0.00
29/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	854	1	1	1	0.00
29/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	834	1	1	1	0.00
29/10/2015	EL28 On 04-February-16			Bond Future	128.24	128.2170	128.2410	128.2170	0.00
29/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	759	1	1	1	0.00
29/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	769	1	1	1	0.00
29/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	749	1	1	1	0.00
29/10/2015	ES33 On 05-November-15			Bond Future	9.94	81.4723	80.9514	81.4723	6,441.00
29/10/2015	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
29/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6982	6	7	6	0.00
29/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7061	7	7	7	0.00
29/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6903	6	7	6	0.00
29/10/2015	ES33 On 04-February-16			Bond Future	10.03	82.8123	82.2824	82.8123	6,561.00
29/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	222	0	0	0	0.00
29/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	153	0	0	0	0.00
29/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	291	0	0	0	0.00
29/10/2015	ES33 On 05-May-16			Bond Future	10.11	80.4767	79.9374	80.4767	0.00
29/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	854	0	1	0	0.00
29/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	716	0	1	0	0.00
29/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	785	0	1	0	0.00
29/10/2015	GOVI On 05-November-15			GOVI	496.30	498.9560	496.3030	498.9560	197.00
29/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	336970	31	34	31	0.00
29/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	337070	31	34	31	0.00
29/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	336870	31	34	31	0.00
29/10/2015	GOVI On 04-February-16			GOVI	504.46	507.1620	504.4620	507.1620	276.00
29/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	75280	5	8	5	0.00
29/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	75480	5	8	5	0.00
29/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	75380	5	8	5	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
29/10/2015	GOVI On 05-May-16			GOVI	513.32	516.0670	513.3190	516.0670	0.00
29/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
29/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	46710	2	5	2	0.00
29/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	46810	2	5	2	0.00
29/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	46910	2	5	2	0.00
29/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/10/2015	IGOV On 05-November-15			Index Future	234.03	234.0960	234.0280	234.0960	382.00
29/10/2015	IGOV On 04-February-16			Index Future	237.90	237.9660	237.8950	237.9660	671.00
29/10/2015	IGOV On 05-May-16			Index Future	242.09	242.1630	242.0910	242.1630	0.00
29/10/2015	ILBI On 05-November-15			Index Future	634.57	634.9800	634.5730	634.9800	0.00
29/10/2015	ILBI On 04-February-16			Index Future	645.35	645.7650	645.3490	645.7650	160.00
29/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.78	99.6902	99.7810	99.6902	0.00
29/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.75	99.5670	99.7492	99.5670	0.00
29/10/2015	IS05 On 17-December-20			Interest Rate Swap	99.04	98.6683	99.0369	98.6683	0.00
29/10/2015	IS10 On 17-December-25			Interest Rate Swap	100.42	99.9785	100.4168	99.9785	0.00
29/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
29/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
29/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	0.00
29/10/2015	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
29/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
29/10/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.57	93.4300	93.4300	93.4300	0.00
29/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
29/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	92.9500	92.9500	0.00
29/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
29/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
29/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
29/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
29/10/2015	R023 On 05-November-15			Bond Future	8.13	99.9965	99.4610	99.9965	10,547.00
29/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	159	0	0	0	0.00
29/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	145	0	0	0	0.00
29/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	132	0	0	0	0.00
29/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	823	0	1	0	0.00
29/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	865	1	1	1	0.00
29/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	783	0	1	0	0.00
29/10/2015	R023 On 04-February-16			Bond Future	8.20	101.6412	101.0962	101.6412	3,698.00
29/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	907	1	1	1	0.00
29/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	948	1	1	1	0.00
29/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	927	1	1	1	0.00
29/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1997	2	2	2	0.00
29/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1964	2	2	2	0.00
29/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1932	2	2	2	0.00
29/10/2015	R023 On 05-May-16			Bond Future	8.25	99.4983	98.9436	99.4983	0.00
29/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2006	2	2	2	0.00
29/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	1980	2	2	2	0.00
29/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	1955	2	2	2	0.00
29/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1962	2	2	2	0.00
29/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1986	2	2	2	0.00
29/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1937	2	2	2	0.00
29/10/2015	R186 On 05-November-15			Bond Future	8.39	119.8179	119.1507	119.8179	35,376.00
29/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	190	0	0	0	0.00
29/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	886	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
29/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	2837	3	3	3	0.00
29/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	157	0	0	0	0.00
29/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	0	0	0	0	169.00
29/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	1	0	0	0	674.00
29/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	469	1	0	1	843.00
29/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	11	0	0	0	200.00
29/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	3580	4	4	4	0.00
29/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	4697	5	5	5	0.00
29/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	1,200.00
29/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	208	0	0	0	0.00
29/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	228	0	0	0	0.00
29/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	1151	2	1	2	650.00
29/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	1449	2	1	2	0.00
29/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1467	1	1	1	1,090.00
29/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	4234	4	4	4	0.00
29/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	5313	5	5	5	0.00
29/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	379	0	0	0	6,308.00
29/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	18	0	0	0	10,200.00
29/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1340	1	1	1	0.00
29/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	747	0	1	0	9,430.00
29/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	1219	1	1	1	0.00
29/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	255	0	0	0	4,666.00
29/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	164	0	0	0	4,667.00
29/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	5	0	0	0	2,283.00
29/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1279	1	1	1	8,650.00
29/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	5146	4	5	4	0.00
29/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	3095	2	3	2	0.00
29/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	2,600.00
29/10/2015	R186 On 04-February-16			Bond Future	8.45	116.4912	115.8123	116.4912	6,295.00
29/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	3509	4	4	4	0.00
29/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	202	0	0	0	0.00
29/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	195	0	0	0	0.00
29/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	189	0	0	0	0.00
29/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	7822	7	8	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
29/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1220	1	1	1	6,695.00
29/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	7745	7	8	7	0.00
29/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7900	7	8	7	0.00
29/10/2015	R186 On 05-May-16			Bond Future	8.50	118.5376	117.8467	118.5376	0.00
29/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	2491	3	2	3	0.00
29/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	2525	3	3	3	0.00
29/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	2457	3	2	3	0.00
29/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	672	1	1	1	0.00
29/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3732	3	4	3	0.00
29/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3647	3	4	3	0.00
29/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	8052	7	8	7	0.00
29/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3690	3	4	3	0.00
29/10/2015	R186 On 04-August-16			Bond Future	8.55	115.3591	114.6545	115.3591	0.00
29/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	3426	4	3	4	0.00
29/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	3499	4	3	4	0.00
29/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	3462	4	3	4	0.00
29/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3858	4	4	4	0.00
29/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3820	3	4	3	0.00
29/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3782	3	4	3	0.00
29/10/2015	R197 On 05-November-15			Bond Future	296.65	296.5937	296.6466	296.5937	260.00
29/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	1657	2	2	2	0.00
29/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	1637	2	2	2	0.00
29/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	1647	2	2	2	0.00
29/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R197 On 04-February-16			Bond Future	295.19	295.1425	295.1943	295.1425	724.00
29/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	1796	2	2	2	0.00
29/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	1816	2	2	2	0.00
29/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	1806	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
29/10/2015	R202 On 05-November-15			Bond Future	242.37	242.8345	242.3738	242.8345	1,463.00
29/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	3616	3	4	3	0.00
29/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	3636	3	4	3	0.00
29/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	3626	3	4	3	0.00
29/10/2015	R202 On 04-February-16			Bond Future	243.00	243.4739	243.0035	243.4739	52,744.00
29/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	3014	3	3	3	0.00
29/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	2994	3	3	3	0.00
29/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	3004	3	3	3	0.00
29/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R203 On 05-November-15			Bond Future	7.06	103.4508	103.2773	103.4508	14,772.00
29/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1856	2	2	2	0.00
29/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1874	2	2	2	0.00
29/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1839	2	2	2	0.00
29/10/2015	R203 On 04-February-16			Bond Future	7.13	105.1523	104.9753	105.1523	7,001.00
29/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	336	0	0	0	0.00
29/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	355	0	0	0	0.00
29/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	345	0	0	0	0.00
29/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	178	0	0	0	0.00
29/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	172	0	0	0	0.00
29/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	167	0	0	0	0.00
29/10/2015	R203 On 05-May-16			Bond Future	7.13	102.8300	102.6498	102.8300	0.00
29/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	506	1	1	1	0.00
29/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	491	1	0	1	0.00
29/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	499	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
29/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	357	0	0	0	0.00
29/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	346	0	0	0	0.00
29/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	351	0	0	0	0.00
29/10/2015	R204 On 05-November-15			Bond Future	7.43	104.9489	104.6586	104.9489	16,749.00
29/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3315	3	3	3	0.00
29/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3286	3	3	3	0.00
29/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3344	3	3	3	0.00
29/10/2015	R204 On 04-February-16			Bond Future	7.50	102.6389	102.3431	102.6389	17,590.00
29/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	547	1	1	1	0.00
29/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	534	1	1	1	0.00
29/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	521	1	1	1	0.00
29/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	536	0	1	0	0.00
29/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	549	0	1	0	0.00
29/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	524	0	1	0	0.00
29/10/2015	R204 On 05-May-16			Bond Future	7.54	104.4418	104.1408	104.4418	0.00
29/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1106	1	1	1	0.00
29/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1092	1	1	1	0.00
29/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1077	1	1	1	0.00
29/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	601	0	1	0	0.00
29/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	592	0	1	0	0.00
29/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	610	0	1	0	0.00
29/10/2015	R207 On 05-November-15			Bond Future	7.71	101.0703	100.7045	101.0703	7,052.00
29/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	307	1	0	1	0.00
29/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	348	1	0	1	0.00
29/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	327	1	0	1	0.00
29/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	35	0	0	0	19.00
29/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	14	0	0	0	53.00
29/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	189	0	0	0	0.00
29/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	982	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
29/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	161	0	0	0	0.00
29/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	757	0	1	0	0.00
29/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	175	0	0	0	0.00
29/10/2015	R207 On 04-February-16			Bond Future	7.78	99.0913	98.7188	99.0913	43,107.00
29/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	191	0	0	0	43.00
29/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	375	1	0	1	0.00
29/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	396	1	0	1	0.00
29/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	385	1	0	1	19.00
29/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1319	1	1	1	0.00
29/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1296	1	1	1	0.00
29/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1341	1	1	1	0.00
29/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1895	2	2	2	0.00
29/10/2015	R207 On 05-May-16			Bond Future	7.84	100.8322	100.4532	100.8322	0.00
29/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1179	1	1	1	0.00
29/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1147	1	1	1	0.00
29/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	748	1	1	1	43.00
29/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1163	1	1	1	0.00
29/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1117	1	1	1	0.00
29/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1102	1	1	1	0.00
29/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1610	1	2	1	0.00
29/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1132	1	1	1	0.00
29/10/2015	R207 On 04-August-16			Bond Future	7.89	98.9942	98.6072	98.9942	0.00
29/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1461	2	1	2	0.00
29/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1494	2	1	2	0.00
29/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1477	2	1	2	0.00
29/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1176	1	1	1	0.00
29/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1163	1	1	1	0.00
29/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1150	1	1	1	0.00
29/10/2015	R208 On 05-November-15			Bond Future	7.89	96.2335	95.8148	96.2335	3,205.00
29/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2431	3	2	3	0.00
29/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	92	0	0	0	0.00
29/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	101	0	0	0	0.00
29/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	83	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
29/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	0	0	0	0	2,200.00
29/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	685	0	1	0	0.00
29/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	652	0	1	0	0.00
29/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	718	0	1	0	0.00
29/10/2015	R208 On 04-February-16			Bond Future	7.96	97.8163	97.3900	97.8163	37,534.00
29/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	624	1	1	1	0.00
29/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	609	1	1	1	0.00
29/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	639	1	1	1	0.00
29/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1508	1	2	1	0.00
29/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1482	1	1	1	0.00
29/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1456	1	1	1	0.00
29/10/2015	R208 On 05-May-16			Bond Future	8.01	96.1333	95.6995	96.1333	0.00
29/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1405	2	1	2	0.00
29/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1424	2	1	2	0.00
29/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1444	2	1	2	0.00
29/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1473	1	1	1	0.00
29/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1454	1	1	1	0.00
29/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1492	1	1	1	0.00
29/10/2015	R209 On 05-November-15			Bond Future	9.00	75.7307	75.1747	75.7307	9,039.00
29/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	1879	2	2	2	0.00
29/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	3	0	0	0	900.00
29/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	594	1	1	1	0.00
29/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	1342	2	1	2	0.00
29/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	8060	8	8	8	0.00
29/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	92	0	0	0	900.00
29/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	3896	3	4	3	0.00
29/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	629	0	1	0	500.00
29/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	8146	8	8	8	0.00
29/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	7973	7	8	7	0.00
29/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	203	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
29/10/2015	R209 On 04-February-16			Bond Future	9.06	76.9763	76.4106	76.9763	37,344.00
29/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	1272	1	1	1	0.00
29/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	1324	2	1	2	0.00
29/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	1298	2	1	2	0.00
29/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	4252	5	4	5	0.00
29/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3598	3	4	3	0.00
29/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3700	3	4	3	0.00
29/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	1010	1	1	1	2,200.00
29/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3648	3	4	3	0.00
29/10/2015	R209 On 05-May-16			Bond Future	9.11	75.1793	74.6036	75.1793	0.00
29/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	2760	3	3	3	6,700.00
29/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	2794	3	3	3	0.00
29/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	2726	3	3	3	0.00
29/10/2015	R209 On 05-May-16	8.25	Call	Bond Future	902	1	1	1	6,700.00
29/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3576	3	4	3	0.00
29/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3536	3	4	3	0.00
29/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3617	3	4	3	0.00
29/10/2015	R209 On 05-May-16	8.25	Put	Bond Future	7584	7	8	7	0.00
29/10/2015	R210 On 05-November-15			Bond Future	181.64	181.6064	181.6388	181.6064	1,516.00
29/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	371	0	0	0	0.00
29/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	361	0	0	0	0.00
29/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	351	0	0	0	0.00
29/10/2015	R210 On 04-February-16			Bond Future	184.64	184.6084	184.6402	184.6084	2,279.00
29/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	360	0	0	0	0.00
29/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	370	0	0	0	0.00
29/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	350	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
29/10/2015	R211 On 05-November-15			Bond Future	136.50	136.4913	136.4971	136.4913	0.00
29/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1507	2	2	2	0.00
29/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1497	1	1	1	0.00
29/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1487	1	1	1	0.00
29/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
29/10/2015	R211 On 04-February-16			Bond Future	137.06	137.0538	137.0586	137.0538	1,120.00
29/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	1931	2	2	2	0.00
29/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	1951	2	2	2	0.00
29/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	1941	2	2	2	0.00
29/10/2015	R212 On 05-November-15			Bond Future	142.42	142.3949	142.4204	142.3949	1,359.00
29/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	3580	4	4	4	0.00
29/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	3590	4	4	4	0.00
29/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3570	4	4	4	0.00
29/10/2015	R212 On 04-February-16			Bond Future	142.91	142.8897	142.9145	142.8897	569.00
29/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3086	3	3	3	0.00
29/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3096	3	3	3	0.00
29/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3076	3	3	3	0.00
29/10/2015	R213 On 05-November-15			Bond Future	8.86	86.5180	85.9665	86.5180	8,598.00
29/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
29/10/2015	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
29/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	8821	8	9	8	0.00
29/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	8651	8	9	8	0.00
29/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	8736	8	9	8	0.00
29/10/2015	R213 On 04-February-16			Bond Future	8.92	87.9410	87.3799	87.9410	30,221.00
29/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	1624	2	2	2	0.00
29/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	1655	2	2	2	0.00
29/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	1594	2	2	2	0.00
29/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2880	3	3	3	0.00
29/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2837	3	3	3	0.00
29/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2925	3	3	3	0.00
29/10/2015	R213 On 05-May-16			Bond Future	8.97	85.9376	85.3666	85.9376	0.00
29/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2309	3	2	3	0.00
29/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	2340	3	2	3	0.00
29/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	2371	3	2	3	0.00
29/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3946	4	4	4	0.00
29/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3903	4	4	4	0.00
29/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3989	4	4	4	0.00
29/10/2015	R214 On 05-November-15			Bond Future	9.07	76.4715	75.8877	76.4715	9,015.00
29/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	9292	9	9	9	0.00
29/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	9198	9	9	9	0.00
29/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	9104	9	9	9	0.00
29/10/2015	R214 On 04-February-16			Bond Future	9.13	77.7292	77.1354	77.7292	32,562.00
29/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	158	0	0	0	0.00
29/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	164	0	0	0	0.00
29/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	153	0	0	0	0.00
29/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	9715	9	10	9	0.00
29/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	9803	9	10	9	0.00
29/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	9892	9	10	9	0.00
29/10/2015	R214 On 05-May-16			Bond Future	9.18	75.7999	75.1956	75.7999	0.00
29/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	2665	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
29/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	2733	3	3	3	0.00
29/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	2699	3	3	3	0.00
29/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	4102	4	4	4	0.00
29/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	4057	4	4	4	0.00
29/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	4147	4	4	4	0.00
29/10/2015	R248 On 05-November-15			Bond Future	9.15	98.3608	97.5642	98.3608	17,735.00
29/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	12886	12	13	12	0.00
29/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	12763	12	13	12	0.00
29/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	12639	12	13	12	0.00
29/10/2015	R248 On 04-February-16			Bond Future	9.21	99.9785	99.1681	99.9785	50,050.00
29/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	2126	1	2	1	0.00
29/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	2024	1	2	1	0.00
29/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	2228	1	2	1	0.00
29/10/2015	R248 On 05-May-16			Bond Future	9.26	97.2996	96.4750	97.2996	0.00
29/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	2596	2	3	2	0.00
29/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	2698	2	3	2	0.00
29/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	2494	2	2	2	0.00