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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	2025 On 04-February-16			Bond Future	123.90	123.9172	123.9000	123.9172	950.00
16/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2090	2	2090	2	0.00
16/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2100	2	2100	2	0.00
16/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2110	2	2110	2	0.00
16/11/2015	2025 On 05-May-16			Bond Future	126.03	126.0502	126.0296	126.0502	0.00
16/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	30	0	30	0	0.00
16/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	40	0	40	0	0.00
16/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	20	0	20	0	0.00
16/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 04-February-16			Bond Future	9.06	91.7916	9.0565	91.7916	9,973.00
16/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	2301	2	2301	2	0.00
16/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	2378	2	2378	2	0.00
16/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	2225	2	2225	2	0.00
16/11/2015	2030 On 05-May-16			Bond Future	9.12	93.3653	9.1230	93.3653	0.00
16/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	900	1	900	1	0.00
16/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	974	1	974	1	0.00
16/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	826	1	826	1	0.00
16/11/2015	2032 On 04-February-16			Bond Future	9.17	95.1880	9.1661	95.1880	2,957.00
16/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	266	0	266	0	0.00
16/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	1046	1	1046	1	0.00
16/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00

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16/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	0	0	0	0	22.00
16/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	0	0	0	0	22.00
16/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3779	4	3779	4	0.00
16/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3695	4	3695	4	0.00
16/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3862	4	3862	4	0.00
16/11/2015	2032 On 05-May-16			Bond Future	9.23	92.6633	9.2312	92.6633	0.00
16/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	1900	2	1900	2	0.00
16/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	1740	2	1740	2	0.00
16/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	1820	2	1820	2	0.00
16/11/2015	2032 On 04-August-16			Bond Future	9.29	94.3334	9.2905	94.3334	0.00
16/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	2264	2	2264	2	0.00
16/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	2185	2	2185	2	0.00
16/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	2343	2	2343	2	0.00
16/11/2015	2033 On 04-February-16			Bond Future	105.55	105.5682	105.5540	105.5682	185.00
16/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3144	3	3144	3	0.00
16/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3154	3	3154	3	0.00
16/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3164	3	3164	3	0.00
16/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2033 On 05-May-16			Bond Future	106.39	106.4111	106.3939	106.4111	0.00
16/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3994	4	3994	4	0.00
16/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3984	4	3984	4	0.00
16/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	4004	4	4004	4	0.00
16/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-February-16			Bond Future	9.33	92.5353	9.3292	92.5353	49,449.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	859	1	859	1	0.00
16/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	5193	5	5193	5	0.00
16/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	5100	5	5100	5	0.00
16/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	252	0	252	0	16.00
16/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	5287	5	5287	5	0.00
16/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	0	0	0	0	16.00
16/11/2015	2037 On 05-May-16			Bond Future	9.39	94.1219	9.3939	94.1219	0.00
16/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	3437	4	3437	4	0.00
16/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	3527	4	3527	4	0.00
16/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	3348	3	3348	3	0.00
16/11/2015	2037 On 04-August-16			Bond Future	9.45	91.5595	9.4543	91.5595	0.00
16/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	1736	2	1736	2	0.00
16/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	1650	2	1650	2	0.00
16/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	1822	2	1822	2	0.00
16/11/2015	2038 On 04-February-16			Bond Future	129.76	129.3205	129.7613	129.3205	13,849.00
16/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1249	2	1249	2	0.00
16/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1239	2	1239	2	0.00
16/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1229	2	1229	2	0.00
16/11/2015	2038 On 05-May-16			Bond Future	131.99	131.5467	131.9917	131.5467	0.00
16/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	1002	1	1002	1	0.00
16/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	982	1	982	1	0.00

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16/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	992	1	992	1	0.00
16/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-February-16			Bond Future	9.41	93.6593	9.4070	93.6593	17,852.00
16/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	1581	1	1581	1	0.00
16/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3810	4	3810	4	0.00
16/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	0	0	0	0	25.00
16/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	4009	4	4009	4	0.00
16/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3910	4	3910	4	0.00
16/11/2015	2044 On 05-May-16			Bond Future	9.47	95.2652	9.4694	95.2652	0.00
16/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	4379	4	4379	4	0.00
16/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	4578	5	4578	5	0.00
16/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	4478	5	4478	5	0.00
16/11/2015	2044 On 04-August-16			Bond Future	9.53	92.5982	9.5279	92.5982	0.00
16/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	253	0	253	0	0.00
16/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	162	0	162	0	0.00
16/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	344	0	344	0	0.00
16/11/2015	2046 On 04-February-16			Bond Future	130.91	130.9265	130.9092	130.9265	9,362.00
16/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	2919	3	2919	3	0.00
16/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	2909	3	2909	3	0.00
16/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	2899	3	2899	3	0.00
16/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00

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16/11/2015	2046 On 05-May-16			Bond Future	131.73	131.7518	131.7307	131.7518	0.00
16/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	1731	2	1731	2	0.00
16/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	1741	2	1741	2	0.00
16/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	1721	2	1721	2	0.00
16/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2050 On 04-February-16			Bond Future	136.69	136.7097	136.6916	136.7097	7,884.00
16/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	1318	1	1318	1	0.00
16/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	1308	1	1308	1	0.00
16/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	1298	1	1298	1	0.00
16/11/2015	2050 On 05-May-16			Bond Future	139.04	139.0626	139.0408	139.0626	0.00
16/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	1051	1	1051	1	0.00
16/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	1031	1	1031	1	0.00
16/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	1041	1	1041	1	0.00
16/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	AL37 On 04-February-16			Index Future	471.31	470.8510	471.3130	470.8510	2.00
16/11/2015	AL37 On 05-May-16			Index Future	479.37	478.9180	479.3700	478.9180	0.00
16/11/2015	AL7T On 04-February-16			Index Future	549.91	549.0940	549.9050	549.0940	0.00
16/11/2015	AL7T On 05-May-16			Index Future	559.31	558.5010	559.3060	558.5010	0.00
16/11/2015	ALBI On 04-February-16			Index Future	500.52	499.9470	500.5180	499.9470	611.00
16/11/2015	ALBI On 05-May-16			Index Future	509.08	508.5120	509.0750	508.5120	0.00
16/11/2015	ALBI On 04-August-16			Index Future	518.15	517.5750	518.1500	517.5750	0.00
16/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	EL28 On 04-February-16			Bond Future	128.17	128.1835	128.1677	128.1835	0.00
16/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	832	1	832	1	0.00
16/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	842	1	842	1	0.00
16/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	822	1	822	1	0.00
16/11/2015	EL28 On 05-May-16			Bond Future	128.80	128.8154	128.7960	128.8154	0.00
16/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	204	0	204	0	0.00
16/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	214	0	214	0	0.00
16/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	194	0	194	0	0.00
16/11/2015	ES33 On 04-February-16			Bond Future	10.19	81.1468	10.1878	81.1468	6,569.00
16/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1350	1	1350	1	0.00
16/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1212	1	1212	1	0.00
16/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1281	1	1281	1	0.00
16/11/2015	ES33 On 05-May-16			Bond Future	10.28	78.7482	10.2809	78.7482	0.00
16/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1898	2	1898	2	0.00
16/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1829	2	1829	2	0.00
16/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1967	2	1967	2	0.00
16/11/2015	ES33 On 04-August-16			Bond Future	10.37	80.1675	10.3690	80.1675	0.00
16/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	850	1	850	1	0.00
16/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	718	1	718	1	0.00
16/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	784	1	784	1	0.00
16/11/2015	GOVI On 04-February-16			GOVI	498.25	497.6940	498.2460	497.6940	449.00
16/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	137540	14	137540	14	0.00
16/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	137640	14	137640	14	0.00
16/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	137440	14	137440	14	0.00
16/11/2015	GOVI On 05-May-16			GOVI	506.76	506.2210	506.7640	506.2210	146.00
16/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	112260	12	112260	12	0.00
16/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	112360	12	112360	12	0.00
16/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	112460	12	112460	12	0.00
16/11/2015	GOVI On 04-August-16			GOVI	515.80	515.2430	515.7980	515.2430	0.00
16/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	52120	6	52120	6	0.00
16/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	51920	6	51920	6	0.00
16/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	52020	6	52020	6	0.00
16/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2015	IGOV On 04-February-16			Index Future	237.78	238.0090	237.7830	238.0090	1,035.00
16/11/2015	IGOV On 05-May-16			Index Future	241.87	242.1050	241.8680	242.1050	21.00
16/11/2015	IGOV On 04-August-16			Index Future	246.20	246.4400	246.1980	246.4400	0.00
16/11/2015	ILBI On 04-February-16			Index Future	643.88	644.3460	643.8830	644.3460	157.00
16/11/2015	ILBI On 05-May-16			Index Future	654.93	655.4040	654.9290	655.4040	0.00
16/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.91	99.9005	99.9114	99.9005	0.00
16/11/2015	IS02 On 18-December-17			Interest Rate Swap	100.12	100.1027	100.1220	100.1027	0.00
16/11/2015	IS05 On 17-December-20			Interest Rate Swap	100.02	100.0534	100.0223	100.0534	0.00
16/11/2015	IS10 On 17-December-25			Interest Rate Swap	102.04	102.0993	102.0389	102.0993	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
16/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
16/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	0.00
16/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	2,000.00
16/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
16/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
16/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
16/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
16/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
16/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
16/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
16/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.90	92.1000	7.9000	92.1000	0.00
16/11/2015	R023 On 04-February-16			Bond Future	8.42	99.7932	8.4239	99.7932	11,370.00
16/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	511	0	511	0	0.00
16/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	484	0	484	0	0.00
16/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	497	0	497	0	0.00
16/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2739	3	2739	3	0.00
16/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2699	3	2699	3	0.00
16/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2660	3	2660	3	0.00
16/11/2015	R023 On 05-May-16			Bond Future	8.49	97.5764	8.4918	97.5764	0.00
16/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1390	1	1390	1	0.00
16/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1369	1	1369	1	0.00
16/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1349	1	1349	1	0.00
16/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2580	3	2580	3	0.00
16/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2550	3	2550	3	0.00
16/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2610	3	2610	3	0.00
16/11/2015	R023 On 04-August-16			Bond Future	8.55	99.3345	8.5498	99.3345	0.00
16/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1643	2	1643	2	0.00
16/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1663	2	1663	2	0.00
16/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1683	2	1683	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	3121	3	3121	3	0.00
16/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	3151	3	3151	3	0.00
16/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	3093	3	3093	3	0.00
16/11/2015	R186 On 04-February-16			Bond Future	8.66	114.0589	8.6573	114.0589	52,766.00
16/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	74	0	74	0	0.00
16/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	302	0	302	0	680.00
16/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1327	1	1327	1	350.00
16/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2390	2	2390	2	0.00
16/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	71	0	71	0	0.00
16/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	4628	5	4628	5	0.00
16/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	69	0	69	0	0.00
16/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	2737	3	2737	3	0.00
16/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2187	2	2187	2	0.00
16/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	2604	3	2604	3	0.00
16/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	1994	2	1994	2	0.00
16/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	2827	3	2827	3	0.00
16/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	439	0	439	0	700.00
16/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1187	1	1187	1	680.00
16/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	6222	6	6222	6	0.00
16/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2907	3	2907	3	0.00
16/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	630	1	630	1	700.00
16/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1693	2	1693	2	11,695.00
16/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	9209	9	9209	9	0.00
16/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	9371	10	9371	10	0.00
16/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	1385	1	1385	1	0.00
16/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	9290	9	9290	9	0.00
16/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	2049	2	2049	2	340.00
16/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1865	2	1865	2	5,000.00
16/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1533	2	1533	2	5,000.00
16/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	3153	3	3153	3	0.00
16/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	1443	2	1443	2	33.00
16/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	5394	6	5394	6	0.00
16/11/2015	R186 On 05-May-16			Bond Future	8.72	116.0136	8.7218	116.0136	0.00
16/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	1714	2	1714	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	1687	2	1687	2	0.00
16/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	1741	2	1741	2	0.00
16/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3036	3	3036	3	0.00
16/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	3431	3	3431	3	0.00
16/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	389	0	389	0	0.00
16/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	4634	5	4634	5	0.00
16/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	4535	5	4535	5	0.00
16/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	9440	10	9440	10	0.00
16/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	4584	5	4584	5	0.00
16/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2828	3	2828	3	1,900.00
16/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	2489	3	2489	3	5,350.00
16/11/2015	R186 On 04-August-16			Bond Future	8.78	112.8032	8.7790	112.8032	0.00
16/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	2630	3	2630	3	0.00
16/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	2691	3	2691	3	0.00
16/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	2660	3	2660	3	0.00
16/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4748	5	4748	5	0.00
16/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4704	5	4704	5	0.00
16/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	4660	5	4660	5	0.00
16/11/2015	R197 On 04-February-16			Bond Future	293.67	293.7153	293.6744	293.7153	714.00
16/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	3326	3	3326	3	0.00
16/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	3336	3	3336	3	0.00
16/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	3316	3	3316	3	0.00
16/11/2015	R197 On 05-May-16			Bond Future	298.72	298.7710	298.7215	298.7710	0.00
16/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	1289	1	1289	1	0.00
16/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	1279	1	1279	1	0.00
16/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	1269	1	1269	1	0.00
16/11/2015	R202 On 04-February-16			Bond Future	241.65	242.6996	241.6482	242.6996	47,671.00
16/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	1658	3	1658	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	1638	3	1638	3	0.00
16/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	1648	3	1648	3	0.00
16/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	R202 On 05-May-16			Bond Future	245.80	246.8772	245.8013	246.8772	0.00
16/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	1199	0	1199	0	0.00
16/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	1209	0	1209	0	0.00
16/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	1189	0	1189	0	0.00
16/11/2015	R203 On 04-February-16			Bond Future	7.47	104.4381	7.4695	104.4381	15,947.00
16/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	186	0	186	0	0.00
16/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	176	0	176	0	0.00
16/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	181	0	181	0	0.00
16/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	519	1	519	1	0.00
16/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	509	1	509	1	0.00
16/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	499	1	499	1	0.00
16/11/2015	R203 On 05-May-16			Bond Future	7.57	102.0597	7.5715	102.0597	0.00
16/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	231	0	231	0	0.00
16/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	240	0	240	0	0.00
16/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	236	0	236	0	0.00
16/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	636	1	636	1	0.00
16/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	653	1	653	1	0.00
16/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	645	1	645	1	0.00
16/11/2015	R203 On 04-August-16			Bond Future	7.64	103.8988	7.6425	103.8988	0.00
16/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	242	0	242	0	0.00
16/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	250	0	250	0	0.00
16/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	246	0	246	0	0.00
16/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	655	1	655	1	0.00
16/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	649	1	649	1	0.00
16/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	662	1	662	1	0.00
16/11/2015	R204 On 04-February-16			Bond Future	7.82	101.4968	7.8164	101.4968	30,253.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	273	0	273	0	0.00
16/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	265	0	265	0	0.00
16/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	257	0	257	0	0.00
16/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	1070	1	1070	1	0.00
16/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	1052	1	1052	1	0.00
16/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	1088	1	1088	1	0.00
16/11/2015	R204 On 05-May-16			Bond Future	7.91	103.2362	7.9097	103.2362	0.00
16/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	632	1	632	1	0.00
16/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	622	1	622	1	0.00
16/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	612	1	612	1	0.00
16/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	994	1	994	1	0.00
16/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	1007	1	1007	1	0.00
16/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	981	1	981	1	0.00
16/11/2015	R204 On 04-August-16			Bond Future	7.99	101.0574	7.9889	101.0574	0.00
16/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	661	1	661	1	0.00
16/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	670	1	670	1	0.00
16/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	679	1	679	1	0.00
16/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	1177	1	1177	1	0.00
16/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	1165	1	1165	1	0.00
16/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	1190	1	1190	1	0.00
16/11/2015	R207 On 04-February-16			Bond Future	8.06	97.7083	8.0623	97.7083	47,160.00
16/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	79	0	79	0	43.00
16/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	180	0	180	0	19.00
16/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	186	0	186	0	0.00
16/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	174	0	174	0	0.00
16/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	2034	2	2034	2	0.00
16/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	2006	2	2006	2	0.00
16/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2704	3	2704	3	0.00
16/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	2061	2	2061	2	0.00
16/11/2015	R207 On 05-May-16			Bond Future	8.15	99.3831	8.1527	99.3831	0.00
16/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	704	1	704	1	0.00
16/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	680	1	680	1	0.00
16/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	692	1	692	1	0.00
16/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	406	0	406	0	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1628	2	1628	2	0.00
16/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1609	2	1609	2	0.00
16/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	2249	2	2249	2	0.00
16/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1647	2	1647	2	0.00
16/11/2015	R207 On 04-August-16			Bond Future	8.23	97.5303	8.2316	97.5303	0.00
16/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	993	1	993	1	0.00
16/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	968	1	968	1	0.00
16/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	980	1	980	1	0.00
16/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1668	2	1668	2	0.00
16/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1651	2	1651	2	0.00
16/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1635	2	1635	2	0.00
16/11/2015	R208 On 04-February-16			Bond Future	8.20	96.3028	8.2015	96.3028	38,271.00
16/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	330	0	330	0	0.00
16/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	320	0	320	0	0.00
16/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	339	0	339	0	0.00
16/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	2177	2	2177	2	0.00
16/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	2114	2	2114	2	0.00
16/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	2145	2	2145	2	0.00
16/11/2015	R208 On 05-May-16			Bond Future	8.28	94.5528	8.2781	94.5528	0.00
16/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	927	1	927	1	0.00
16/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	957	1	957	1	0.00
16/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	942	1	942	1	0.00
16/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	2009	2	2009	2	0.00
16/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1985	2	1985	2	0.00
16/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	2033	2	2033	2	0.00
16/11/2015	R208 On 04-August-16			Bond Future	8.34	96.2567	8.3448	96.2567	0.00
16/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1110	1	1110	1	0.00
16/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1124	1	1124	1	0.00
16/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1139	1	1139	1	0.00
16/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2413	3	2413	3	0.00
16/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2391	2	2391	2	0.00
16/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2368	2	2368	2	0.00
16/11/2015	R209 On 04-February-16			Bond Future	9.23	75.1291	9.2289	75.1291	41,102.00
16/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	723	1	723	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	741	1	741	1	0.00
16/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	760	1	760	1	0.00
16/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3202	3	3202	3	0.00
16/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	4237	4	4237	4	0.00
16/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	4354	4	4354	4	0.00
16/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	1164	1	1164	1	2,200.00
16/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	4295	4	4295	4	0.00
16/11/2015	R209 On 05-May-16			Bond Future	9.29	73.2682	9.2869	73.2682	0.00
16/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2082	2	2082	2	6,700.00
16/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2111	2	2111	2	0.00
16/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	588	1	588	1	6,700.00
16/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2054	2	2054	2	0.00
16/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	4157	4	4157	4	0.00
16/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	4112	4	4112	4	0.00
16/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	4203	4	4203	4	0.00
16/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	8528	9	8528	9	0.00
16/11/2015	R209 On 04-August-16			Bond Future	9.34	74.5886	9.3395	74.5886	0.00
16/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3370	3	3370	3	0.00
16/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3437	3	3437	3	0.00
16/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3403	3	3403	3	0.00
16/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	4073	4	4073	4	0.00
16/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3997	4	3997	4	0.00
16/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	4035	4	4035	4	0.00
16/11/2015	R210 On 04-February-16			Bond Future	184.49	184.5159	184.4904	184.5159	3,356.00
16/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	510	0	510	0	0.00
16/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	520	0	520	0	0.00
16/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	500	0	500	0	0.00
16/11/2015	R210 On 05-May-16			Bond Future	185.50	185.5264	185.4958	185.5264	0.00
16/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	506	1	506	1	0.00
16/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	496	1	496	1	0.00
16/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	486	1	486	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 04-February-16			Bond Future	135.72	135.7385	135.7197	135.7385	1,010.00
16/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3280	3	3280	3	0.00
16/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3290	3	3290	3	0.00
16/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3270	3	3270	3	0.00
16/11/2015	R211 On 05-May-16			Bond Future	138.05	138.0752	138.0525	138.0752	0.00
16/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	938	1	938	1	0.00
16/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	948	1	948	1	0.00
16/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	958	1	958	1	0.00
16/11/2015	R212 On 04-February-16			Bond Future	142.10	142.1236	142.1039	142.1236	1,569.00
16/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3896	4	3896	4	0.00
16/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3886	4	3886	4	0.00
16/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3906	4	3906	4	0.00
16/11/2015	R212 On 05-May-16			Bond Future	144.55	144.5703	144.5465	144.5703	0.00
16/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	453	0	453	0	0.00
16/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	443	0	443	0	0.00
16/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	463	0	463	0	0.00
16/11/2015	R213 On 04-February-16			Bond Future	9.12	85.8547	9.1226	85.8547	31,687.00
16/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	934	1	934	1	0.00
16/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	956	1	956	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	912	1	912	1	0.00
16/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	3637	4	3637	4	0.00
16/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	3584	4	3584	4	0.00
16/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3689	4	3689	4	0.00
16/11/2015	R213 On 05-May-16			Bond Future	9.18	83.7790	9.1840	83.7790	0.00
16/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1601	2	1601	2	0.00
16/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1626	2	1626	2	0.00
16/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	1651	2	1651	2	0.00
16/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4742	5	4742	5	0.00
16/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4792	5	4792	5	0.00
16/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4693	5	4693	5	0.00
16/11/2015	R213 On 04-August-16			Bond Future	9.24	85.2886	9.2391	85.2886	0.00
16/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	2797	3	2797	3	0.00
16/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	2857	3	2857	3	0.00
16/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	2827	3	2827	3	0.00
16/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	4543	5	4543	5	0.00
16/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	4460	5	4460	5	0.00
16/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	4501	5	4501	5	0.00
16/11/2015	R214 On 04-February-16			Bond Future	9.30	75.7957	9.3006	75.7957	32,977.00
16/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	2736	3	2736	3	0.00
16/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	55	0	55	0	0.00
16/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	57	0	57	0	0.00
16/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	53	0	53	0	0.00
16/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	2332	2	2332	2	0.00
16/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	1632	2	1632	2	25.00
16/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	10958	11	10958	11	0.00
16/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	10866	11	10866	11	0.00
16/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	1963	2	1963	2	25.00
16/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	11049	11	11049	11	0.00
16/11/2015	R214 On 05-May-16			Bond Future	9.36	73.8011	9.3558	73.8011	0.00
16/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	1954	2	1954	2	0.00
16/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2010	2	2010	2	0.00
16/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	1982	2	1982	2	0.00
16/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4648	5	4648	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
16/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4698	5	4698	5	0.00
16/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4749	5	4749	5	0.00
16/11/2015	R214 On 04-August-16			Bond Future	9.41	75.1309	9.4057	75.1309	0.00
16/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3309	3	3309	3	0.00
16/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3376	3	3376	3	0.00
16/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3343	3	3343	3	0.00
16/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4500	5	4500	5	0.00
16/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4458	5	4458	5	0.00
16/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4542	5	4542	5	0.00
16/11/2015	R248 On 04-February-16			Bond Future	9.38	97.4618	9.3829	97.4618	55,118.00
16/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	635	1	635	1	0.00
16/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	1567	2	1567	2	0.00
16/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	0	0	0	0	75.00
16/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3777	4	3777	4	0.00
16/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3675	4	3675	4	0.00
16/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3879	4	3879	4	0.00
16/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	0	0	0	0	75.00
16/11/2015	R248 On 05-May-16			Bond Future	9.44	94.6984	9.4406	94.6984	0.00
16/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	4319	4	4319	4	0.00
16/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	4421	4	4421	4	0.00
16/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	4217	4	4217	4	0.00
16/11/2015	R248 On 04-August-16			Bond Future	9.49	96.4049	9.4930	96.4049	0.00
16/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	2217	2	2217	2	0.00
16/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	2314	2	2314	2	0.00
16/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	2411	2	2411	2	0.00

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