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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
20/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	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
20/11/2015	2025 On 04-February-16			Bond Future	123.94	123.8180	123.9367	123.8180	950.00
20/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
20/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
20/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2053	2	2053	2	0.00
20/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2063	2	2063	2	0.00
20/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2073	2	2073	2	0.00
20/11/2015	2025 On 05-May-16			Bond Future	126.09	125.9415	126.0911	125.9415	0.00
20/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	91	0	91	0	0.00
20/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	101	0	101	0	0.00
20/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	81	0	81	0	0.00
20/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2030 On 04-February-16			Bond Future	8.86	93.3207	8.8631	93.3207	9,973.00
20/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
20/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
20/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
20/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	859	1	859	1	0.00
20/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	935	1	935	1	0.00
20/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	782	1	782	1	0.00
20/11/2015	2030 On 05-May-16			Bond Future	8.92	94.9143	8.9184	94.9143	0.00
20/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	530	0	530	0	0.00
20/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	677	1	677	1	0.00
20/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	604	1	604	1	0.00
20/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2032 On 04-February-16			Bond Future	8.97	96.8193	8.9680	96.8193	8,417.00
20/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	3227	3	3227	3	0.00
20/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	3740	4	3740	4	0.00
20/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	1294	1	1294	1	0.00
20/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	1237	1	1237	1	0.00
20/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	1265	1	1265	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
20/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	1116	1	1116	1	22.00
20/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	1382	1	1382	1	22.00
20/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3465	4	3465	4	0.00
20/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3410	3	3410	3	0.00
20/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3520	4	3520	4	0.00
20/11/2015	2032 On 05-May-16			Bond Future	9.02	94.3161	9.0222	94.3161	0.00
20/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	3189	3	3189	3	0.00
20/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	3112	3	3112	3	0.00
20/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	3150	3	3150	3	0.00
20/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	3369	3	3369	3	0.00
20/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	3287	3	3287	3	0.00
20/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	3328	3	3328	3	0.00
20/11/2015	2032 On 04-August-16			Bond Future	9.07	96.0161	9.0678	96.0161	0.00
20/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	3717	4	3717	4	0.00
20/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	3792	4	3792	4	0.00
20/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	3754	4	3754	4	0.00
20/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	4290	4	4290	4	0.00
20/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	4248	4	4248	4	0.00
20/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	4332	4	4332	4	0.00
20/11/2015	2033 On 04-February-16			Bond Future	106.20	105.4859	106.1967	105.4859	185.00
20/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3787	3	3787	3	0.00
20/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3797	3	3797	3	0.00
20/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3807	3	3807	3	0.00
20/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2033 On 05-May-16			Bond Future	107.07	106.3206	107.0681	106.3206	0.00
20/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	4668	4	4668	4	0.00
20/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	4658	4	4658	4	0.00
20/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	4678	4	4678	4	0.00
20/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2037 On 04-February-16			Bond Future	9.10	94.5889	9.0959	94.5889	50,887.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	1156	1	1156	1	0.00
20/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	4140	4	4140	4	0.00
20/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	1212	1	1212	1	0.00
20/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	3423	3	3423	3	0.00
20/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	1183	1	1183	1	0.00
20/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	4338	4	4338	4	0.00
20/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	4273	4	4273	4	0.00
20/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	1636	2	1636	2	16.00
20/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4404	4	4404	4	0.00
20/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	1243	1	1243	1	16.00
20/11/2015	2037 On 05-May-16			Bond Future	9.15	96.2042	9.1494	96.2042	0.00
20/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	2975	3	2975	3	0.00
20/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	3014	3	3014	3	0.00
20/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	3054	3	3054	3	0.00
20/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	4341	4	4341	4	0.00
20/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	4392	4	4392	4	0.00
20/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	4291	4	4291	4	0.00
20/11/2015	2037 On 04-August-16			Bond Future	9.20	93.6793	9.1958	93.6793	0.00
20/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	4758	5	4758	5	0.00
20/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	4714	5	4714	5	0.00
20/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	4670	5	4670	5	0.00
20/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	4245	4	4245	4	0.00
20/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	4202	4	4202	4	0.00
20/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	4287	4	4287	4	0.00
20/11/2015	2038 On 04-February-16			Bond Future	129.92	129.6774	129.9226	129.6774	16,637.00
20/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
20/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
20/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1087	1	1087	1	0.00
20/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1077	1	1077	1	0.00
20/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1067	1	1067	1	0.00
20/11/2015	2038 On 05-May-16			Bond Future	132.18	131.9016	132.1812	131.9016	0.00
20/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	1191	1	1191	1	0.00
20/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	1171	1	1171	1	0.00

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20/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	1181	1	1181	1	0.00
20/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2040 On 04-February-16			Bond Future	9.16	98.6793	9.1609	98.6793	1,820.00
20/11/2015	2040 On 04-February-16	9.49	Call	Bond Future	4417	4	4417	4	0.00
20/11/2015	2040 On 04-February-16	9.51	Call	Bond Future	4540	5	4540	5	0.00
20/11/2015	2040 On 04-February-16	9.50	Call	Bond Future	4479	5	4479	5	0.00
20/11/2015	2040 On 04-February-16	9.50	Put	Bond Future	1335	1	1335	1	0.00
20/11/2015	2040 On 04-February-16	9.51	Put	Bond Future	1307	1	1307	1	0.00
20/11/2015	2040 On 04-February-16	9.49	Put	Bond Future	1365	1	1365	1	0.00
20/11/2015	2040 On 05-May-16			Bond Future	9.21	100.3644	9.2146	100.3644	0.00
20/11/2015	2040 On 05-May-16	9.51	Call	Bond Future	5384	5	5384	5	0.00
20/11/2015	2040 On 05-May-16	9.50	Call	Bond Future	5330	5	5330	5	0.00
20/11/2015	2040 On 05-May-16	9.49	Call	Bond Future	5276	5	5276	5	0.00
20/11/2015	2040 On 05-May-16	9.50	Put	Bond Future	2702	3	2702	3	0.00
20/11/2015	2040 On 05-May-16	9.51	Put	Bond Future	2667	3	2667	3	0.00
20/11/2015	2040 On 05-May-16	9.49	Put	Bond Future	2738	3	2738	3	0.00
20/11/2015	2040 On 04-August-16			Bond Future	9.26	97.6641	9.2614	97.6641	0.00
20/11/2015	2040 On 04-August-16	9.50	Call	Bond Future	5987	6	5987	6	0.00
20/11/2015	2040 On 04-August-16	9.51	Call	Bond Future	6038	6	6038	6	0.00
20/11/2015	2040 On 04-August-16	9.49	Call	Bond Future	5936	6	5936	6	0.00
20/11/2015	2040 On 04-August-16	9.51	Put	Bond Future	3767	4	3767	4	0.00
20/11/2015	2040 On 04-August-16	9.50	Put	Bond Future	3805	4	3805	4	0.00
20/11/2015	2040 On 04-August-16	9.49	Put	Bond Future	3845	4	3845	4	0.00
20/11/2015	2044 On 04-February-16			Bond Future	9.17	95.9296	9.1690	95.9296	18,852.00
20/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	1925	2	1925	2	0.00
20/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	1965	2	1965	2	0.00
20/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	1886	2	1886	2	0.00
20/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	4995	5	4995	5	0.00
20/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3522	4	3522	4	0.00
20/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	1161	1	1161	1	25.00
20/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	3642	4	3642	4	0.00
20/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3582	4	3582	4	0.00

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20/11/2015	2044 On 05-May-16			Bond Future	9.22	97.5678	9.2206	97.5678	0.00
20/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	2941	3	2941	3	0.00
20/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	3022	3	3022	3	0.00
20/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	2982	3	2982	3	0.00
20/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	5073	5	5073	5	0.00
20/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	5190	5	5190	5	0.00
20/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	5131	5	5131	5	0.00
20/11/2015	2044 On 04-August-16			Bond Future	9.27	94.9424	9.2656	94.9424	0.00
20/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	6105	6	6105	6	0.00
20/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	6053	6	6053	6	0.00
20/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	6002	6	6002	6	0.00
20/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	3878	4	3878	4	0.00
20/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	3918	4	3918	4	0.00
20/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	3839	4	3839	4	0.00
20/11/2015	2046 On 04-February-16			Bond Future	132.28	131.3987	132.2786	131.3987	11,598.00
20/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	4289	3	4289	3	0.00
20/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	4279	3	4279	3	0.00
20/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	4269	3	4269	3	0.00
20/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2046 On 05-May-16			Bond Future	133.15	132.2236	133.1493	132.2236	0.00
20/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	3149	2	3149	2	0.00
20/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	3159	2	3159	2	0.00
20/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	3139	2	3139	2	0.00
20/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2050 On 04-February-16			Bond Future	138.45	137.4332	138.4512	137.4332	9,655.00
20/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	451	0	451	0	0.00
20/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	461	0	461	0	0.00
20/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	441	0	441	0	0.00
20/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	1	0	1	0.00
20/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	1	0	1	0.00

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20/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	1	0	1	0.00
20/11/2015	2050 On 05-May-16			Bond Future	140.86	139.7899	140.8576	139.7899	0.00
20/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	2868	2	2868	2	0.00
20/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	2848	2	2848	2	0.00
20/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	2858	2	2858	2	0.00
20/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
20/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
20/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	AL37 On 04-February-16			Index Future	474.00	473.5060	474.0020	473.5060	2.00
20/11/2015	AL37 On 05-May-16			Index Future	482.29	481.5870	482.2930	481.5870	0.00
20/11/2015	AL7T On 04-February-16			Index Future	556.31	555.5630	556.3070	555.5630	0.00
20/11/2015	AL7T On 05-May-16			Index Future	566.04	565.0440	566.0380	565.0440	0.00
20/11/2015	ALBI On 04-February-16			Index Future	507.56	507.0840	507.5630	507.0840	611.00
20/11/2015	ALBI On 05-May-16			Index Future	516.44	515.7380	516.4410	515.7380	0.00
20/11/2015	ALBI On 04-August-16			Index Future	525.95	524.9300	525.9530	524.9300	0.00
20/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C186 On 21-December-26			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
20/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2015	EL28 On 04-February-16			Bond Future	128.11	128.0925	128.1093	128.0925	0.00
20/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
20/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
20/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	891	1	891	1	0.00
20/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	901	1	901	1	0.00
20/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	881	1	881	1	0.00
20/11/2015	EL28 On 05-May-16			Bond Future	128.76	128.7148	128.7617	128.7148	0.00
20/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
20/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	EL28 On 05-May-16	128.99	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
20/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	238	0	238	0	0.00
20/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	248	0	248	0	0.00
20/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	228	0	228	0	0.00
20/11/2015	ES33 On 04-February-16			Bond Future	9.97	82.6669	9.9670	82.6669	6,569.00
20/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	160	0	160	0	0.00
20/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	298	0	298	0	0.00
20/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	229	0	229	0	0.00
20/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
20/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
20/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
20/11/2015	ES33 On 05-May-16			Bond Future	10.05	80.2890	10.0483	80.2890	0.00
20/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
20/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
20/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	331	0	331	0	0.00
20/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	263	0	263	0	0.00
20/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	400	1	400	1	0.00
20/11/2015	ES33 On 04-August-16			Bond Future	10.12	81.7360	10.1217	81.7360	0.00
20/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	792	1	792	1	0.00
20/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	925	1	925	1	0.00
20/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	859	1	859	1	0.00
20/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
20/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
20/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
20/11/2015	GOVI On 04-February-16			GOVI	504.43	503.9420	504.4320	503.9420	449.00
20/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
20/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
20/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
20/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	75680	8	75680	8	0.00
20/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	75780	8	75780	8	0.00
20/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	75580	8	75580	8	0.00
20/11/2015	GOVI On 05-May-16			GOVI	513.26	512.5420	513.2550	512.5420	146.00
20/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
20/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	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
20/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
20/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	47350	5	47350	5	0.00
20/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	47450	5	47450	5	0.00
20/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	47550	5	47550	5	0.00
20/11/2015	GOVI On 04-August-16			GOVI	522.71	521.6770	522.7080	521.6770	0.00
20/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	17180	1	17180	1	0.00
20/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	17080	1	17080	1	0.00
20/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	16980	1	16980	1	0.00
20/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	0	0	0	0	0.00
20/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	0	0	0	0	0.00
20/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	0	0	0	0	0.00
20/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/11/2015	IGOV On 04-February-16			Index Future	238.36	237.9930	238.3560	237.9930	1,035.00
20/11/2015	IGOV On 05-May-16			Index Future	242.50	242.0740	242.4990	242.0740	21.00
20/11/2015	IGOV On 04-August-16			Index Future	247.01	246.4080	247.0120	246.4080	0.00
20/11/2015	ILBI On 04-February-16			Index Future	644.81	644.1670	644.8100	644.1670	157.00
20/11/2015	ILBI On 05-May-16			Index Future	655.87	655.2130	655.8660	655.2130	0.00
20/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.88	99.8714	99.8800	99.8714	0.00
20/11/2015	IS02 On 18-December-17			Interest Rate Swap	99.92	100.0077	99.9243	100.0077	0.00
20/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.29	99.5273	99.2906	99.5273	0.00
20/11/2015	IS10 On 17-December-25			Interest Rate Swap	100.57	100.9488	100.5708	100.9488	0.00
20/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.5500	6.5100	93.5500	0.00
20/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.4600	6.5300	93.4600	0.00
20/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.62	93.3500	6.6200	93.3500	2,000.00
20/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2900	6.7700	93.2900	0.00
20/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
20/11/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.94	93.1000	6.9400	93.1000	0.00
20/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0200	6.9700	93.0200	0.00
20/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.18	92.7800	7.1800	92.7800	0.00
20/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.35	92.6000	7.3500	92.6000	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
20/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4300	7.5200	92.4300	0.00
20/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.66	92.2800	7.6600	92.2800	0.00
20/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.79	92.1000	7.7900	92.1000	0.00
20/11/2015	R023 On 04-February-16			Bond Future	8.28	100.5442	8.2775	100.5442	9,637.00
20/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	708	1	708	1	0.00
20/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	673	1	673	1	0.00
20/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	690	1	690	1	0.00
20/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2174	2	2174	2	0.00
20/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2139	2	2139	2	0.00
20/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2103	2	2103	2	0.00
20/11/2015	R023 On 05-May-16			Bond Future	8.33	98.3337	8.3308	98.3337	0.00
20/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1708	2	1708	2	0.00
20/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1684	2	1684	2	0.00
20/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1661	2	1661	2	0.00
20/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2091	2	2091	2	0.00
20/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2064	2	2064	2	0.00
20/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2118	2	2118	2	0.00
20/11/2015	R023 On 04-August-16			Bond Future	8.37	100.1055	8.3687	100.1055	0.00
20/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1990	2	1990	2	0.00
20/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	2013	2	2013	2	0.00
20/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	2036	2	2036	2	0.00
20/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	2594	3	2594	3	0.00
20/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	2620	3	2620	3	0.00
20/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2568	3	2568	3	0.00
20/11/2015	R186 On 04-February-16			Bond Future	8.45	115.6283	8.4519	115.6283	51,304.00
20/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	138	0	138	0	0.00
20/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	510	0	510	0	680.00
20/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1962	2	1962	2	350.00
20/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	3305	3	3305	3	0.00
20/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	133	0	133	0	0.00
20/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	5892	6	5892	6	0.00
20/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	128	0	128	0	0.00
20/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	3723	4	3723	4	0.00
20/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	3056	3	3056	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
20/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	3564	3	3564	3	0.00
20/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	2817	3	2817	3	0.00
20/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	3831	4	3831	4	0.00
20/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	719	1	719	1	700.00
20/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1776	2	1776	2	680.00
20/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	4865	5	4865	5	0.00
20/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	1977	2	1977	2	0.00
20/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	329	0	329	0	700.00
20/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1042	1	1042	1	11,695.00
20/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	7707	8	7707	8	0.00
20/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	7865	8	7865	8	0.00
20/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	824	1	824	1	0.00
20/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	7786	8	7786	8	0.00
20/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	1306	1	1306	1	340.00
20/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1169	1	1169	1	5,000.00
20/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	928	1	928	1	5,000.00
20/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2176	2	2176	2	0.00
20/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	864	1	864	1	33.00
20/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	4109	4	4109	4	0.00
20/11/2015	R186 On 05-May-16			Bond Future	8.50	117.6021	8.5025	117.6021	0.00
20/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	2320	2	2320	2	0.00
20/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	2287	2	2287	2	0.00
20/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	2353	2	2353	2	0.00
20/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3914	4	3914	4	0.00
20/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	4373	4	4373	4	0.00
20/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	587	1	587	1	0.00
20/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	3597	4	3597	4	0.00
20/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	3510	4	3510	4	0.00
20/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	8001	8	8001	8	0.00
20/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	3553	4	3553	4	0.00
20/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2069	2	2069	2	1,900.00
20/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	1794	2	1794	2	5,350.00
20/11/2015	R186 On 04-August-16			Bond Future	8.54	114.4202	8.5417	114.4202	0.00
20/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	3374	3	3374	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
20/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	3447	3	3447	3	0.00
20/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	3410	3	3410	3	0.00
20/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	3757	4	3757	4	0.00
20/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	3719	4	3719	4	0.00
20/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	3682	4	3682	4	0.00
20/11/2015	R197 On 04-February-16			Bond Future	294.30	294.1718	294.3047	294.1718	714.00
20/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	2695	3	2695	3	0.00
20/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	2705	3	2705	3	0.00
20/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	2685	3	2685	3	0.00
20/11/2015	R197 On 05-May-16			Bond Future	299.42	299.2164	299.4203	299.2164	0.00
20/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	590	1	590	1	0.00
20/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	580	1	580	1	0.00
20/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	570	1	570	1	0.00
20/11/2015	R202 On 04-February-16			Bond Future	241.52	241.4914	241.5201	241.4914	42,265.00
20/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	1530	2	1530	2	0.00
20/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	1510	1	1510	1	0.00
20/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	1520	1	1520	1	0.00
20/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
20/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
20/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
20/11/2015	R202 On 05-May-16			Bond Future	245.72	245.6326	245.7183	245.6326	0.00
20/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	1282	1	1282	1	0.00
20/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	1292	1	1292	1	0.00
20/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	1272	1	1272	1	0.00
20/11/2015	R203 On 04-February-16			Bond Future	7.26	104.7243	7.2583	104.7243	15,947.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	316	0	316	0	0.00
20/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	301	0	301	0	0.00
20/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	309	0	309	0	0.00
20/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	329	0	329	0	0.00
20/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	321	0	321	0	0.00
20/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	314	0	314	0	0.00
20/11/2015	R203 On 05-May-16			Bond Future	7.29	102.3439	7.2877	102.3439	0.00
20/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	371	0	371	0	0.00
20/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	384	0	384	0	0.00
20/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	377	0	377	0	0.00
20/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	419	0	419	0	0.00
20/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	432	0	432	0	0.00
20/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	425	0	425	0	0.00
20/11/2015	R203 On 04-August-16			Bond Future	7.23	104.1882	7.2322	104.1882	0.00
20/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	417	0	417	0	0.00
20/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	428	0	428	0	0.00
20/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	422	0	422	0	0.00
20/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	404	0	404	0	0.00
20/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	399	0	399	0	0.00
20/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	409	1	409	1	0.00
20/11/2015	R204 On 04-February-16			Bond Future	7.65	101.8860	7.6515	101.8860	35,420.00
20/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	403	0	403	0	0.00
20/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	393	0	393	0	0.00
20/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	383	0	383	0	0.00
20/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	779	1	779	1	0.00
20/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	764	1	764	1	0.00
20/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	795	1	795	1	0.00
20/11/2015	R204 On 05-May-16			Bond Future	7.71	103.6252	7.7102	103.6252	0.00
20/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	855	1	855	1	0.00
20/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	842	1	842	1	0.00
20/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	830	1	830	1	0.00
20/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	749	1	749	1	0.00
20/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	760	1	760	1	0.00
20/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	738	1	738	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
20/11/2015	R204 On 04-August-16			Bond Future	7.74	101.4535	7.7376	101.4535	0.00
20/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	895	1	895	1	0.00
20/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	906	1	906	1	0.00
20/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	917	1	917	1	0.00
20/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	880	1	880	1	0.00
20/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	870	1	870	1	0.00
20/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	890	1	890	1	0.00
20/11/2015	R207 On 04-February-16			Bond Future	7.88	98.2678	7.8825	98.2678	48,120.00
20/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	135	0	135	0	43.00
20/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	288	0	288	0	19.00
20/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	297	0	297	0	0.00
20/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	280	0	280	0	0.00
20/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1554	2	1554	2	0.00
20/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1529	2	1529	2	0.00
20/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2172	2	2172	2	0.00
20/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1579	2	1579	2	0.00
20/11/2015	R207 On 05-May-16			Bond Future	7.95	99.9455	7.9464	99.9455	0.00
20/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	967	1	967	1	0.00
20/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	938	1	938	1	0.00
20/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	952	1	952	1	0.00
20/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	587	1	587	1	43.00
20/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1252	1	1252	1	0.00
20/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1235	1	1235	1	0.00
20/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	1793	2	1793	2	0.00
20/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1268	1	1268	1	0.00
20/11/2015	R207 On 04-August-16			Bond Future	7.99	98.1029	7.9877	98.1029	0.00
20/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1309	1	1309	1	0.00
20/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1279	1	1279	1	0.00
20/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1294	1	1294	1	0.00
20/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1272	1	1272	1	0.00
20/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1258	1	1258	1	0.00
20/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1244	1	1244	1	0.00
20/11/2015	R208 On 04-February-16			Bond Future	8.03	97.0168	8.0262	97.0168	38,640.00
20/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	505	0	505	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
20/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	492	0	492	0	0.00
20/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	519	0	519	0	0.00
20/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1649	2	1649	2	0.00
20/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1594	2	1594	2	0.00
20/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1621	2	1621	2	0.00
20/11/2015	R208 On 05-May-16			Bond Future	8.08	95.2725	8.0824	95.2725	0.00
20/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1217	1	1217	1	0.00
20/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1253	1	1253	1	0.00
20/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1235	1	1235	1	0.00
20/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1552	2	1552	2	0.00
20/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1532	2	1532	2	0.00
20/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1573	2	1573	2	0.00
20/11/2015	R208 On 04-August-16			Bond Future	8.12	96.9894	8.1211	96.9894	0.00
20/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1432	1	1432	1	0.00
20/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1449	1	1449	1	0.00
20/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1467	1	1467	1	0.00
20/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	1916	2	1916	2	0.00
20/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	1896	2	1896	2	0.00
20/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	1877	2	1877	2	0.00
20/11/2015	R209 On 04-February-16			Bond Future	9.01	76.7217	9.0119	76.7217	41,102.00
20/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	1160	1	1160	1	0.00
20/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	1187	1	1187	1	0.00
20/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	1213	1	1213	1	0.00
20/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	4313	4	4313	4	0.00
20/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3112	3	3112	3	0.00
20/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3213	3	3213	3	0.00
20/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	695	1	695	1	2,200.00
20/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3162	3	3162	3	0.00
20/11/2015	R209 On 05-May-16			Bond Future	9.06	74.8830	9.0598	74.8830	0.00
20/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2777	3	2777	3	6,700.00
20/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2812	3	2812	3	0.00
20/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	865	1	865	1	6,700.00
20/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2743	3	2743	3	0.00
20/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3217	3	3217	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
20/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3178	3	3178	3	0.00
20/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3256	3	3256	3	0.00
20/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	7170	7	7170	7	0.00
20/11/2015	R209 On 04-August-16			Bond Future	9.10	76.2326	9.0999	76.2326	0.00
20/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	4234	4	4234	4	0.00
20/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	4311	4	4311	4	0.00
20/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	4273	4	4273	4	0.00
20/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3228	3	3228	3	0.00
20/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3163	3	3163	3	0.00
20/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3195	3	3195	3	0.00
20/11/2015	R210 On 04-February-16			Bond Future	184.39	184.3688	184.3903	184.3688	3,296.00
20/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	610	1	610	1	0.00
20/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	620	1	620	1	0.00
20/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	600	1	600	1	0.00
20/11/2015	R210 On 05-May-16			Bond Future	185.43	185.3651	185.4296	185.3651	0.00
20/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	440	0	440	0	0.00
20/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	430	0	430	0	0.00
20/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	420	0	420	0	0.00
20/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
20/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
20/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
20/11/2015	R211 On 04-February-16			Bond Future	135.65	135.6294	135.6455	135.6294	1,010.00
20/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3355	3	3355	3	0.00
20/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3365	3	3365	3	0.00
20/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3345	3	3345	3	0.00
20/11/2015	R211 On 05-May-16			Bond Future	138.00	137.9556	138.0034	137.9556	0.00
20/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	987	1	987	1	0.00
20/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	997	1	997	1	0.00
20/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	1007	1	1007	1	0.00
20/11/2015	R212 On 04-February-16			Bond Future	142.03	141.9283	142.0264	141.9283	1,569.00
20/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3974	4	3974	4	0.00
20/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3964	4	3964	4	0.00
20/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3984	4	3984	4	0.00
20/11/2015	R212 On 05-May-16			Bond Future	144.50	144.3625	144.4953	144.3625	0.00
20/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
20/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	505	1	505	1	0.00
20/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	495	1	495	1	0.00
20/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	515	1	515	1	0.00
20/11/2015	R213 On 04-February-16			Bond Future	8.92	87.3253	8.9193	87.3253	31,687.00
20/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1400	1	1400	1	0.00
20/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1430	1	1430	1	0.00
20/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1371	1	1371	1	0.00
20/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	2643	3	2643	3	0.00
20/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	2599	3	2599	3	0.00
20/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	2688	3	2688	3	0.00
20/11/2015	R213 On 05-May-16			Bond Future	8.97	85.2690	8.9698	85.2690	0.00
20/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	2144	2	2144	2	0.00
20/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	2174	2	2174	2	0.00
20/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	2204	2	2204	2	0.00
20/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	3773	4	3773	4	0.00
20/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	3816	4	3816	4	0.00
20/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	3729	4	3729	4	0.00
20/11/2015	R213 On 04-August-16			Bond Future	9.01	86.8056	9.0111	86.8056	0.00
20/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	3520	3	3520	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
20/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3589	4	3589	4	0.00
20/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	3554	3	3554	3	0.00
20/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	3669	4	3669	4	0.00
20/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	3597	4	3597	4	0.00
20/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	3633	4	3633	4	0.00
20/11/2015	R214 On 04-February-16			Bond Future	9.07	77.5453	9.0732	77.5453	30,365.00
20/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	3820	4	3820	4	0.00
20/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	110	0	110	0	0.00
20/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	114	0	114	0	0.00
20/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	106	0	106	0	0.00
20/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	3323	3	3323	3	0.00
20/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	981	1	981	1	25.00
20/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	9278	9	9278	9	0.00
20/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	9188	9	9188	9	0.00
20/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	1220	1	1220	1	25.00
20/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	9367	9	9367	9	0.00
20/11/2015	R214 On 05-May-16			Bond Future	9.12	75.5756	9.1185	75.5756	0.00
20/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2698	3	2698	3	0.00
20/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2768	3	2768	3	0.00
20/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2733	3	2733	3	0.00
20/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	3612	4	3612	4	0.00
20/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	3656	4	3656	4	0.00
20/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	3699	4	3699	4	0.00
20/11/2015	R214 On 04-August-16			Bond Future	9.16	76.9374	9.1560	76.9374	0.00
20/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	4260	4	4260	4	0.00
20/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	4339	4	4339	4	0.00
20/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	4299	4	4299	4	0.00
20/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	3586	4	3586	4	0.00
20/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	3550	4	3550	4	0.00
20/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	3622	4	3622	4	0.00
20/11/2015	R248 On 04-February-16			Bond Future	9.14	99.7479	9.1449	99.7479	56,273.00
20/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	2024	2	2024	2	0.00
20/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	4440	4	4440	4	0.00
20/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	5083	5	5083	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
20/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	2108	2	2108	2	0.00
20/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	2066	2	2066	2	0.00
20/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	1489	2	1489	2	75.00
20/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3527	4	3527	4	0.00
20/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3467	4	3467	4	0.00
20/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3587	4	3587	4	0.00
20/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	1200	1	1200	1	75.00
20/11/2015	R248 On 05-May-16			Bond Future	9.19	97.0170	9.1921	97.0170	0.00
20/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	3127	3	3127	3	0.00
20/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	3169	3	3169	3	0.00
20/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	3212	3	3212	3	0.00
20/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	5094	5	5094	5	0.00
20/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	5154	5	5154	5	0.00
20/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	5035	5	5035	5	0.00
20/11/2015	R248 On 04-August-16			Bond Future	9.23	98.7653	9.2315	98.7653	0.00
20/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	5118	5	5118	5	0.00
20/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	5069	5	5069	5	0.00
20/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	5166	5	5166	5	0.00
20/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	4889	5	4889	5	0.00
20/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	4937	5	4937	5	0.00
20/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	4987	5	4987	5	0.00