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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	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
15/12/2015	2025 On 04-February-16			Bond Future	119.82	119.8655	119.8180	119.8655	1,831.00
15/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	6172	6	6172	6	0.00
15/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	6182	6	6182	6	0.00
15/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	6192	6	6192	6	0.00
15/12/2015	2025 On 05-May-16			Bond Future	121.98	122.0314	121.9807	122.0314	0.00
15/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	4019	4	4019	4	0.00
15/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	4029	4	4029	4	0.00
15/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	4009	4	4009	4	0.00
15/12/2015	2030 On 04-February-16			Bond Future	9.95	83.3925	9.9536	83.3925	18,207.00
15/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	8596	11	8596	11	0.00
15/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	8672	11	8672	11	0.00
15/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	8519	11	8519	11	0.00
15/12/2015	2030 On 05-May-16			Bond Future	10.04	84.9162	10.0358	84.9162	0.00
15/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	7205	9	7205	9	0.00
15/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	7279	10	7279	10	0.00
15/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	7132	9	7132	9	0.00
15/12/2015	2032 On 04-February-16			Bond Future	10.05	86.3222	10.0530	86.3222	8,417.00
15/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	164	0	164	0	0.00
15/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	234	0	234	0	0.00
15/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	21	0	21	0	0.00
15/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	19	0	19	0	0.00
15/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	20	0	20	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
15/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	5801	8	5801	8	22.00
15/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	6510	9	6510	9	22.00
15/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	10410	13	10410	13	0.00
15/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	10328	13	10328	13	0.00
15/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	10493	13	10493	13	0.00
15/12/2015	2032 On 05-May-16			Bond Future	10.13	83.7411	10.1332	83.7411	0.00
15/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	521	0	521	0	0.00
15/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	501	0	501	0	0.00
15/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	510	0	510	0	0.00
15/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	9027	11	9027	11	0.00
15/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	8888	11	8888	11	0.00
15/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	8957	11	8957	11	0.00
15/12/2015	2032 On 04-August-16			Bond Future	10.20	85.4150	10.1983	85.4150	0.00
15/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	948	1	948	1	0.00
15/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	975	1	975	1	0.00
15/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	961	1	961	1	0.00
15/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	9806	12	9806	12	0.00
15/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	9740	12	9740	12	0.00
15/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	9872	12	9872	12	0.00
15/12/2015	2033 On 04-February-16			Bond Future	97.62	97.6555	97.6191	97.6555	185.00
15/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	4781	5	4781	5	0.00
15/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	4791	5	4791	5	0.00
15/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	4771	5	4771	5	0.00
15/12/2015	2033 On 05-May-16			Bond Future	98.41	98.4451	98.4059	98.4451	0.00
15/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	4004	4	4004	4	0.00
15/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	3994	4	3994	4	0.00
15/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	3984	4	3984	4	0.00
15/12/2015	2037 On 04-February-16			Bond Future	10.18	82.9774	10.1813	82.9774	50,559.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	14	0	14	0	0.00
15/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	260	0	260	0	0.00
15/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	15	0	15	0	0.00
15/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	164	0	164	0	0.00
15/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	15	0	15	0	0.00
15/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	12089	15	12089	15	0.00
15/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	11996	15	11996	15	0.00
15/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	7297	10	7297	10	16.00
15/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	12182	15	12182	15	0.00
15/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	6283	9	6283	9	16.00
15/12/2015	2037 On 05-May-16			Bond Future	10.26	84.4936	10.2598	84.4936	0.00
15/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	421	0	421	0	0.00
15/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	430	0	430	0	0.00
15/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	439	0	439	0	0.00
15/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	10770	13	10770	13	0.00
15/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	10851	13	10851	13	0.00
15/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	10689	13	10689	13	0.00
15/12/2015	2037 On 04-August-16			Bond Future	10.33	81.9223	10.3257	81.9223	0.00
15/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	1262	1	1262	1	0.00
15/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	1245	1	1245	1	0.00
15/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	1229	1	1229	1	0.00
15/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	9841	12	9841	12	0.00
15/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	9772	12	9772	12	0.00
15/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	9911	12	9911	12	0.00
15/12/2015	2038 On 04-February-16			Bond Future	125.07	125.1224	125.0722	125.1224	17,749.00
15/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	5938	6	5938	6	0.00
15/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	5928	6	5928	6	0.00
15/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	5918	6	5918	6	0.00
15/12/2015	2038 On 05-May-16			Bond Future	127.33	127.3834	127.3297	127.3834	0.00
15/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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15/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	3660	4	3660	4	0.00
15/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	3670	4	3670	4	0.00
15/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	3680	4	3680	4	0.00
15/12/2015	2040 On 04-February-16			Bond Future	10.29	85.9576	10.2922	85.9576	1,820.00
15/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	234	0	234	0	0.00
15/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	250	0	250	0	0.00
15/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	242	0	242	0	0.00
15/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	6971	10	6971	10	0.00
15/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	6890	10	6890	10	0.00
15/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	7053	10	7053	10	0.00
15/12/2015	2040 On 05-May-16			Bond Future	10.37	87.5283	10.3724	87.5283	0.00
15/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	976	0	976	0	0.00
15/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	959	0	959	0	0.00
15/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	943	0	943	0	0.00
15/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	8311	11	8311	11	0.00
15/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	8238	11	8238	11	0.00
15/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	8384	11	8384	11	0.00
15/12/2015	2040 On 04-August-16			Bond Future	10.44	84.7671	10.4405	84.7671	0.00
15/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	1582	1	1582	1	0.00
15/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	1602	1	1602	1	0.00
15/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	1562	1	1562	1	0.00
15/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	9376	12	9376	12	0.00
15/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	9446	12	9446	12	0.00
15/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	9516	12	9516	12	0.00
15/12/2015	2044 On 04-February-16			Bond Future	10.28	83.1929	10.2755	83.1929	19,969.00
15/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	32	0	32	0	0.00
15/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	33	0	33	0	0.00
15/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	30	0	30	0	0.00
15/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	331	0	331	0	0.00
15/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	11339	14	11339	14	0.00
15/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	6245	9	6245	9	0.00
15/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	11535	15	11535	15	0.00
15/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	11437	14	11437	14	0.00

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15/12/2015	2044 On 05-May-16			Bond Future	10.35	84.7130	10.3526	84.7130	0.00
15/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	358	0	358	0	0.00
15/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	374	0	374	0	0.00
15/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	366	0	366	0	0.00
15/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	12279	15	12279	15	0.00
15/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	12462	15	12462	15	0.00
15/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	12370	15	12370	15	0.00
15/12/2015	2044 On 04-August-16			Bond Future	10.42	82.0209	10.4177	82.0209	0.00
15/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	1633	1	1633	1	0.00
15/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	1612	1	1612	1	0.00
15/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	1592	1	1592	1	0.00
15/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	9360	12	9360	12	0.00
15/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	9430	12	9430	12	0.00
15/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	9289	12	9289	12	0.00
15/12/2015	2046 On 04-February-16			Bond Future	124.95	124.9963	124.9474	124.9963	12,126.00
15/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	3043	3	3043	3	0.00
15/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	3063	3	3063	3	0.00
15/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	3053	3	3053	3	0.00
15/12/2015	2046 On 05-May-16			Bond Future	125.77	125.8258	125.7733	125.8258	0.00
15/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	4217	4	4217	4	0.00
15/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	4227	4	4227	4	0.00
15/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	4237	4	4237	4	0.00
15/12/2015	2050 On 04-February-16			Bond Future	128.19	128.2426	128.1912	128.2426	13,173.00
15/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	9819	10	9819	10	0.00
15/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	9809	10	9809	10	0.00

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15/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	9799	10	9799	10	0.00
15/12/2015	2050 On 05-May-16			Bond Future	130.50	130.5597	130.5050	130.5597	0.00
15/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	7495	7	7495	7	0.00
15/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	7485	7	7485	7	0.00
15/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	7505	7	7505	7	0.00
15/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	AL37 On 04-February-16			Index Future	456.89	452.3050	456.8900	452.3050	2.00
15/12/2015	AL37 On 05-May-16			Index Future	465.23	460.5650	465.2250	460.5650	0.00
15/12/2015	AL7T On 04-February-16			Index Future	520.69	510.8010	520.6910	510.8010	0.00
15/12/2015	AL7T On 05-May-16			Index Future	530.19	520.1280	530.1900	520.1280	0.00
15/12/2015	ALBI On 04-February-16			Index Future	472.12	461.6850	472.1170	461.6850	724.00
15/12/2015	ALBI On 05-May-16			Index Future	480.73	470.1150	480.7300	470.1150	0.00
15/12/2015	ALBI On 04-August-16			Index Future	490.22	479.4010	490.2160	479.4010	0.00
15/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	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
15/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/12/2015	EL28 On 04-February-16			Bond Future	120.65	120.6936	120.6531	120.6936	0.00
15/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	8347	8	8347	8	0.00
15/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	8357	8	8357	8	0.00
15/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	8337	8	8337	8	0.00
15/12/2015	EL28 On 05-May-16			Bond Future	121.26	121.2996	121.2559	121.2996	0.00
15/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	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
15/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	7744	8	7744	8	0.00
15/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	7754	8	7754	8	0.00
15/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	7734	8	7734	8	0.00
15/12/2015	ES33 On 04-February-16			Bond Future	10.98	73.9539	10.9837	73.9539	8,710.00
15/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	6445	9	6445	9	0.00
15/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	6307	8	6307	8	0.00
15/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	6376	9	6376	9	0.00
15/12/2015	ES33 On 05-May-16			Bond Future	11.09	71.5129	11.0900	71.5129	0.00
15/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	6996	9	6996	9	0.00
15/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	6928	9	6928	9	0.00
15/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	7065	9	7065	9	0.00
15/12/2015	ES33 On 04-August-16			Bond Future	11.18	72.9422	11.1819	72.9422	0.00
15/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
15/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
15/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
15/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	5899	8	5899	8	0.00
15/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	5766	8	5766	8	0.00
15/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	5832	8	5832	8	0.00
15/12/2015	ES42 On 04-February-16			Bond Future	11.14	77.6136	11.1414	77.6136	2,750.00
15/12/2015	ES42 On 05-May-16			Bond Future	11.25	74.7685	11.2486	74.7685	4,500.00
15/12/2015	GOVI On 04-February-16			GOVI	472.17	462.8100	472.1650	462.8100	475.00
15/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
15/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
15/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
15/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	398350	49	398350	49	0.00
15/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	398450	49	398450	49	0.00
15/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	398250	49	398250	49	0.00
15/12/2015	GOVI On 05-May-16			GOVI	480.78	471.2610	480.7790	471.2610	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
15/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
15/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
15/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	372110	47	372110	47	0.00
15/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	372210	47	372210	47	0.00
15/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	372310	47	372310	47	0.00
15/12/2015	GOVI On 04-August-16			GOVI	490.27	480.5690	490.2660	480.5690	0.00
15/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
15/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
15/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
15/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	307440	40	307440	40	0.00
15/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	307240	40	307240	40	0.00
15/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	307340	40	307340	40	0.00
15/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/12/2015	IGOV On 04-February-16			Index Future	226.26	226.2850	226.2570	226.2850	1,038.00
15/12/2015	IGOV On 05-May-16			Index Future	230.34	230.3730	230.3410	230.3730	21.00
15/12/2015	IGOV On 04-August-16			Index Future	234.88	234.9200	234.8840	234.9200	0.00
15/12/2015	ILBI On 04-February-16			Index Future	614.40	614.3960	614.3960	614.3960	157.00
15/12/2015	ILBI On 05-May-16			Index Future	624.89	624.8960	624.8940	624.8960	0.00
15/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.26	100.3758	100.2580	100.3758	0.00
15/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.38	100.5491	100.3757	100.5491	0.00
15/12/2015	IS02 On 18-December-17			Interest Rate Swap	101.01	101.3893	101.0103	101.3893	0.00
15/12/2015	IS02 On 16-March-18			Interest Rate Swap	100.56	101.0249	100.5606	101.0249	0.00
15/12/2015	IS05 On 17-December-20			Interest Rate Swap	102.61	103.7755	102.6070	103.7755	0.00
15/12/2015	IS05 On 16-March-21			Interest Rate Swap	102.21	103.4473	102.2124	103.4473	0.00
15/12/2015	IS10 On 17-December-25			Interest Rate Swap	105.89	107.7336	105.8886	107.7336	0.00
15/12/2015	IS10 On 16-March-26			Interest Rate Swap	103.27	105.1907	103.2723	105.1907	0.00
15/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/12/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
15/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.68	93.3200	6.6800	93.3200	0.00
15/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
15/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
15/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
15/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
15/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
15/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
15/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.09	91.9100	8.0900	91.9100	0.00
15/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.32	91.6800	8.3200	91.6800	0.00
15/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.48	91.5200	8.4800	91.5200	0.00
15/12/2015	R023 On 04-February-16			Bond Future	9.42	93.4541	9.4218	93.4541	16,357.00
15/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	6	0	6	0	0.00
15/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	6	0	6	0	0.00
15/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	6	0	6	0	0.00
15/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	7206	9	7206	9	0.00
15/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	7153	9	7153	9	0.00
15/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	7101	9	7101	9	0.00
15/12/2015	R023 On 05-May-16			Bond Future	9.52	91.2306	9.5157	91.2306	0.00
15/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	211	0	211	0	0.00
15/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	207	0	207	0	0.00
15/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	202	0	202	0	0.00
15/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	6344	8	6344	8	0.00
15/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	6298	8	6298	8	0.00
15/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	6390	8	6390	8	0.00
15/12/2015	R023 On 04-August-16			Bond Future	9.59	93.0531	9.5861	93.0531	0.00
15/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	426	0	426	0	0.00
15/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	433	0	433	0	0.00
15/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	440	0	440	0	0.00
15/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	6728	8	6728	8	0.00
15/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	6770	8	6770	8	0.00
15/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	6686	8	6686	8	0.00
15/12/2015	R186 On 04-February-16			Bond Future	9.55	105.4880	9.5489	105.4880	65,490.00
15/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	3	0	3	0	680.00
15/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	48	0	48	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	166	0	166	0	0.00
15/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	708	0	708	0	0.00
15/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	222	0	222	0	0.00
15/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	137	0	137	0	0.00
15/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	199	0	199	0	0.00
15/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	113	0	113	0	0.00
15/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	238	0	238	0	0.00
15/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	6	0	6	0	700.00
15/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	39	0	39	0	680.00
15/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	12390	15	12390	15	0.00
15/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	8095	10	8095	10	0.00
15/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	3176	5	3176	5	700.00
15/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	5935	8	5935	8	11,695.00
15/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	15601	18	15601	18	0.00
15/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	15769	18	15769	18	0.00
15/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	5262	7	5262	7	0.00
15/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	15685	18	15685	18	0.00
15/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	6634	9	6634	9	340.00
15/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	6282	8	6282	8	5,000.00
15/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	5595	8	5595	8	5,000.00
15/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	8471	11	8471	11	0.00
15/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	5394	8	5394	8	33.00
15/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	11427	14	11427	14	0.00
15/12/2015	R186 On 05-May-16			Bond Future	9.63	107.4146	9.6313	107.4146	0.00
15/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	307	0	307	0	0.00
15/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	300	0	300	0	0.00
15/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	314	0	314	0	0.00
15/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	703	0	703	0	0.00
15/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	843	0	843	0	0.00
15/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	42	0	42	0	0.00
15/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	9703	12	9703	12	0.00
15/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	9563	12	9563	12	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
15/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	15548	18	15548	18	0.00
15/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	9633	12	9633	12	0.00
15/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	6951	9	6951	9	1,900.00
15/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	6357	8	6357	8	5,350.00
15/12/2015	R186 On 04-August-16			Bond Future	9.69	104.2540	9.6948	104.2540	0.00
15/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	824	0	824	0	0.00
15/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	848	0	848	0	0.00
15/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	836	0	836	0	0.00
15/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	9308	11	9308	11	0.00
15/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	9246	11	9246	11	0.00
15/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	9184	11	9184	11	0.00
15/12/2015	R197 On 04-February-16			Bond Future	286.36	286.4696	286.3562	286.4696	714.00
15/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	10644	11	10644	11	0.00
15/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	10654	11	10654	11	0.00
15/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	10634	11	10634	11	0.00
15/12/2015	R197 On 05-May-16			Bond Future	291.52	291.6457	291.5246	291.6457	0.00
15/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	8485	8	8485	8	0.00
15/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	8475	8	8475	8	0.00
15/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	8465	8	8465	8	0.00
15/12/2015	R202 On 04-February-16			Bond Future	223.04	223.1202	223.0384	223.1202	43,005.00
15/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	16952	17	16952	17	0.00
15/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	16962	17	16962	17	0.00
15/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	16972	17	16972	17	0.00
15/12/2015	R202 On 05-May-16			Bond Future	227.06	227.1519	227.0637	227.1519	0.00
15/12/2015	R202 On 05-May-16	246.99	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
15/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	19936	20	19936	20	0.00
15/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	19946	20	19946	20	0.00
15/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	19926	20	19926	20	0.00
15/12/2015	R203 On 04-February-16			Bond Future	8.32	102.7583	8.3237	102.7583	17,164.00
15/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	3	0	3	0	0.00
15/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	3	0	3	0	0.00
15/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	3	0	3	0	0.00
15/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	1609	2	1609	2	0.00
15/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	1595	2	1595	2	0.00
15/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	1580	2	1580	2	0.00
15/12/2015	R203 On 05-May-16			Bond Future	8.50	100.4642	8.5022	100.4642	0.00
15/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	25	0	25	0	0.00
15/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	27	0	27	0	0.00
15/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	26	0	26	0	0.00
15/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	1594	2	1594	2	0.00
15/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	1618	2	1618	2	0.00
15/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	1606	2	1606	2	0.00
15/12/2015	R203 On 04-August-16			Bond Future	8.61	102.4715	8.6090	102.4715	0.00
15/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	53	0	53	0	0.00
15/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	55	0	55	0	0.00
15/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	54	0	54	0	0.00
15/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1462	2	1462	2	0.00
15/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1453	2	1453	2	0.00
15/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1471	2	1471	2	0.00
15/12/2015	R204 On 04-February-16			Bond Future	8.70	98.6456	8.6960	98.6456	38,369.00
15/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	4	0	4	0	0.00
15/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	4	0	4	0	0.00
15/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	4	0	4	0	0.00
15/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	3005	4	3005	4	0.00
15/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	2979	4	2979	4	0.00
15/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	3030	4	3030	4	0.00
15/12/2015	R204 On 05-May-16			Bond Future	8.83	100.4473	8.8339	100.4473	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
15/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	98	0	98	0	0.00
15/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	96	0	96	0	0.00
15/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	94	0	94	0	0.00
15/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	2589	3	2589	3	0.00
15/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	2610	3	2610	3	0.00
15/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	2568	3	2568	3	0.00
15/12/2015	R204 On 04-August-16			Bond Future	8.93	98.4106	8.9308	98.4106	0.00
15/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	171	0	171	0	0.00
15/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	174	0	174	0	0.00
15/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	178	0	178	0	0.00
15/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	2652	3	2652	3	0.00
15/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	2633	3	2633	3	0.00
15/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	2670	3	2670	3	0.00
15/12/2015	R207 On 04-February-16			Bond Future	9.01	93.7796	9.0097	93.7796	46,579.00
15/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
15/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	1	0	1	0	19.00
15/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	1	0	1	0	0.00
15/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	1	0	1	0	0.00
15/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	4884	6	4884	6	0.00
15/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	4851	6	4851	6	0.00
15/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	5654	7	5654	7	0.00
15/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	4917	6	4917	6	0.00
15/12/2015	R207 On 05-May-16			Bond Future	9.14	95.4928	9.1386	95.4928	0.00
15/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	97	0	97	0	0.00
15/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	92	0	92	0	0.00
15/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	94	0	94	0	0.00
15/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	44	0	44	0	43.00
15/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	4004	5	4004	5	0.00
15/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	3975	5	3975	5	0.00
15/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	4861	6	4861	6	0.00
15/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	4033	5	4033	5	0.00
15/12/2015	R207 On 04-August-16			Bond Future	9.24	93.7548	9.2356	93.7548	0.00
15/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	257	0	257	0	0.00
15/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	249	0	249	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
15/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	253	0	253	0	0.00
15/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	3793	5	3793	5	0.00
15/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	3768	5	3768	5	0.00
15/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	3743	5	3743	5	0.00
15/12/2015	R208 On 04-February-16			Bond Future	9.17	91.4762	9.1699	91.4762	41,528.00
15/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	3	0	3	0	0.00
15/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	3	0	3	0	0.00
15/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	4	0	4	0	0.00
15/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	5616	7	5616	7	0.00
15/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	5535	7	5535	7	0.00
15/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	5575	7	5575	7	0.00
15/12/2015	R208 On 05-May-16			Bond Future	9.28	89.7451	9.2777	89.7451	0.00
15/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	132	0	132	0	0.00
15/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	138	0	138	0	0.00
15/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	135	0	135	0	0.00
15/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	4919	6	4919	6	0.00
15/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	4883	6	4883	6	0.00
15/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	4954	6	4954	6	0.00
15/12/2015	R208 On 04-August-16			Bond Future	9.36	91.5384	9.3589	91.5384	0.00
15/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	279	0	279	0	0.00
15/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	283	0	283	0	0.00
15/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	288	0	288	0	0.00
15/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	5191	6	5191	6	0.00
15/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	5159	6	5159	6	0.00
15/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	5126	6	5126	6	0.00
15/12/2015	R209 On 04-February-16			Bond Future	10.05	67.4473	10.0470	67.4473	43,367.00
15/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	20	0	20	0	0.00
15/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	21	0	21	0	0.00
15/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	22	0	22	0	0.00
15/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	425	0	425	0	0.00
15/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	9012	11	9012	11	0.00
15/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	9164	11	9164	11	0.00
15/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	3899	6	3899	6	2,200.00
15/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	9088	11	9088	11	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
15/12/2015	R209 On 05-May-16			Bond Future	10.12	65.5294	10.1167	65.5294	0.00
15/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	462	0	462	0	6,700.00
15/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	471	0	471	0	0.00
15/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	81	0	81	0	6,700.00
15/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	453	0	453	0	0.00
15/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	8066	10	8066	10	0.00
15/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	8002	10	8002	10	0.00
15/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	8131	10	8131	10	0.00
15/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	13550	16	13550	16	0.00
15/12/2015	R209 On 04-August-16			Bond Future	10.17	66.8392	10.1729	66.8392	0.00
15/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	4785	3	4785	3	6,000.00
15/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	1214	1	1214	1	0.00
15/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	1245	1	1245	1	0.00
15/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	1229	1	1229	1	0.00
15/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	1871	1	1871	1	6,000.00
15/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	7304	9	7304	9	0.00
15/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	2214	3	2214	3	0.00
15/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	7415	9	7415	9	0.00
15/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	7359	9	7359	9	0.00
15/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	5579	7	5579	7	0.00
15/12/2015	R210 On 04-February-16			Bond Future	172.62	172.6871	172.6223	172.6871	3,861.00
15/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	12378	12	12378	12	0.00
15/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	12388	12	12388	12	0.00
15/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	12368	12	12368	12	0.00
15/12/2015	R210 On 05-May-16			Bond Future	173.57	173.6406	173.5712	173.6406	0.00
15/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	11419	11	11419	11	0.00
15/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	11429	11	11429	11	0.00
15/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	11439	11	11439	11	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
15/12/2015	R211 On 04-February-16			Bond Future	134.83	134.8896	134.8349	134.8896	1,010.00
15/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4165	4	4165	4	0.00
15/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4175	4	4175	4	0.00
15/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4155	4	4155	4	0.00
15/12/2015	R211 On 05-May-16			Bond Future	137.27	137.3270	137.2686	137.3270	0.00
15/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1721	2	1721	2	0.00
15/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1731	2	1731	2	0.00
15/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1741	2	1741	2	0.00
15/12/2015	R212 On 04-February-16			Bond Future	136.43	136.4774	136.4264	136.4774	1,569.00
15/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	9574	10	9574	10	0.00
15/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	9564	10	9564	10	0.00
15/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	9584	10	9584	10	0.00
15/12/2015	R212 On 05-May-16			Bond Future	138.89	138.9435	138.8889	138.9435	0.00
15/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	6111	6	6111	6	0.00
15/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	6101	6	6101	6	0.00
15/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	6121	6	6121	6	0.00
15/12/2015	R213 On 04-February-16			Bond Future	10.00	77.8832	9.9988	77.8832	41,590.00
15/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	28	0	28	0	0.00
15/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	30	0	30	0	0.00
15/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	27	0	27	0	0.00
15/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	8626	11	8626	11	0.00
15/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	8554	11	8554	11	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
15/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	8699	11	8699	11	0.00
15/12/2015	R213 On 05-May-16			Bond Future	10.07	75.7557	10.0741	75.7557	0.00
15/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	302	0	302	0	0.00
15/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	309	0	309	0	0.00
15/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	315	0	315	0	0.00
15/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	9334	11	9334	11	0.00
15/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	9401	11	9401	11	0.00
15/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	9267	11	9267	11	0.00
15/12/2015	R213 On 04-August-16			Bond Future	10.13	77.2692	10.1340	77.2692	0.00
15/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	925	1	925	1	0.00
15/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	950	1	950	1	0.00
15/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	937	1	937	1	0.00
15/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	8535	10	8535	10	0.00
15/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	8419	10	8419	10	0.00
15/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	8477	10	8477	10	0.00
15/12/2015	R214 On 04-February-16			Bond Future	10.18	67.3461	10.1847	67.3461	29,969.00
15/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	225	0	225	0	0.00
15/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
15/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	157	0	157	0	0.00
15/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	5272	7	5272	7	25.00
15/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	17054	19	17054	19	0.00
15/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	16961	19	16961	19	0.00
15/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	5941	8	5941	8	25.00
15/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	17148	20	17148	20	0.00
15/12/2015	R214 On 05-May-16			Bond Future	10.25	65.2796	10.2537	65.2796	4,680.00
15/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	350	0	350	0	0.00
15/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	365	0	365	0	0.00
15/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	357	0	357	0	0.00
15/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	648	0	648	0	0.00
15/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	9183	11	9183	11	0.00
15/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	9254	11	9254	11	0.00
15/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	9326	12	9326	12	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
15/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	7245	9	7245	9	0.00
15/12/2015	R214 On 04-August-16			Bond Future	10.31	66.5840	10.3094	66.5840	0.00
15/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	1125	1	1125	1	1,300.00
15/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	7084	5	7084	5	6,300.00
15/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	1037	1	1037	1	0.00
15/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	1065	1	1065	1	0.00
15/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	1051	1	1051	1	0.00
15/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	351	0	351	0	1,300.00
15/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	3435	2	3435	2	6,300.00
15/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	8309	10	8309	10	0.00
15/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	8431	10	8431	10	0.00
15/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	8069	10	8069	10	0.00
15/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	1282	2	1282	2	0.00
15/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	3494	5	3494	5	0.00
15/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	8370	10	8370	10	0.00
15/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	13265	16	13265	16	0.00
15/12/2015	R248 On 04-February-16			Bond Future	10.26	86.6899	10.2566	86.6899	57,883.00
15/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	31	0	31	0	0.00
15/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	34	0	34	0	0.00
15/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	32	0	32	0	0.00
15/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	220	0	220	0	0.00
15/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	314	0	314	0	0.00
15/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	7291	10	7291	10	75.00
15/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	11515	15	11515	15	0.00
15/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	11414	15	11414	15	0.00
15/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	11615	15	11615	15	0.00
15/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	6452	9	6452	9	75.00
15/12/2015	R248 On 05-May-16			Bond Future	10.33	83.8357	10.3288	83.8357	0.00
15/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	373	0	373	0	0.00
15/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	381	0	381	0	0.00
15/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	390	0	390	0	0.00
15/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	12440	15	12440	15	0.00
15/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	12533	15	12533	15	0.00
15/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	12346	15	12346	15	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
15/12/2015	R248 On 04-August-16			Bond Future	10.39	85.5107	10.3875	85.5107	0.00
15/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	1190	1	1190	1	0.00
15/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	1173	1	1173	1	0.00
15/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	1207	1	1207	1	0.00
15/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	11136	14	11136	14	0.00
15/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	11217	14	11217	14	0.00
15/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	11297	14	11297	14	0.00