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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
22/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	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
22/12/2015	2025 On 04-February-16			Bond Future	119.71	119.7710	119.7070	119.7710	1,831.00
22/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	6283	6	6283	6	0.00
22/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	6293	6	6293	6	0.00
22/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	6303	6	6303	6	0.00
22/12/2015	2025 On 05-May-16			Bond Future	121.86	121.9263	121.8592	121.9263	0.00
22/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	4141	4	4141	4	0.00
22/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	4151	4	4151	4	0.00
22/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	4131	4	4131	4	0.00
22/12/2015	2030 On 04-February-16			Bond Future	9.87	86.7681	9.8703	86.7681	18,207.00
22/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	8038	7	8038	7	0.00
22/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	8114	8	8114	8	0.00
22/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	7962	7	7962	7	0.00
22/12/2015	2030 On 05-May-16			Bond Future	9.95	88.3461	9.9507	88.3461	0.00
22/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	6644	6	6644	6	0.00
22/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	6718	6	6718	6	0.00
22/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	6571	6	6571	6	0.00
22/12/2015	2032 On 04-February-16			Bond Future	9.95	90.0312	9.9496	90.0312	8,437.00
22/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	180	0	180	0	0.00
22/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	260	0	260	0	0.00
22/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	20	0	20	0	0.00
22/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	18	0	18	0	0.00
22/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	19	0	19	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
22/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	5093	5	5093	5	22.00
22/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	5791	5	5791	5	22.00
22/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	9675	9	9675	9	0.00
22/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	9593	9	9593	9	0.00
22/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	9758	9	9758	9	0.00
22/12/2015	2032 On 05-May-16			Bond Future	10.03	87.5104	10.0273	87.5104	0.00
22/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	591	1	591	1	0.00
22/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	569	1	569	1	0.00
22/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	580	1	580	1	0.00
22/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	8355	8	8355	8	0.00
22/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	8218	8	8218	8	0.00
22/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	8286	8	8286	8	0.00
22/12/2015	2032 On 04-August-16			Bond Future	10.09	89.2449	10.0910	89.2449	0.00
22/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	1059	1	1059	1	0.00
22/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	1088	1	1088	1	0.00
22/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	1073	1	1073	1	0.00
22/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	9177	9	9177	9	0.00
22/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	9112	9	9112	9	0.00
22/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	9242	9	9242	9	0.00
22/12/2015	2033 On 04-February-16			Bond Future	98.95	99.0016	98.9507	99.0016	185.00
22/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	3449	3	3449	3	0.00
22/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	3459	3	3459	3	0.00
22/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	3439	3	3439	3	0.00
22/12/2015	2033 On 05-May-16			Bond Future	99.75	99.8079	99.7545	99.8079	0.00
22/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	2655	3	2655	3	0.00
22/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	2645	3	2645	3	0.00
22/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	2635	3	2635	3	0.00
22/12/2015	2037 On 04-February-16			Bond Future	10.05	87.2976	10.0528	87.2976	50,569.00

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22/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	15	0	15	0	0.00
22/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	315	0	315	0	0.00
22/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	16	0	16	0	0.00
22/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	196	0	196	0	0.00
22/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	15	0	15	0	0.00
22/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	11105	11	11105	11	0.00
22/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	11012	10	11012	10	0.00
22/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	6344	6	6344	6	16.00
22/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	11198	11	11198	11	0.00
22/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	5353	5	5353	5	16.00
22/12/2015	2037 On 05-May-16			Bond Future	10.13	88.8853	10.1281	88.8853	0.00
22/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	504	1	504	1	0.00
22/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	514	1	514	1	0.00
22/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	525	1	525	1	0.00
22/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	9858	9	9858	9	0.00
22/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	9938	9	9938	9	0.00
22/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	9779	9	9779	9	0.00
22/12/2015	2037 On 04-August-16			Bond Future	10.19	86.3870	10.1917	86.3870	0.00
22/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	1456	2	1456	2	0.00
22/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	1437	2	1437	2	0.00
22/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	1419	2	1419	2	0.00
22/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	9033	9	9033	9	0.00
22/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	8965	9	8965	9	0.00
22/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	9100	9	9100	9	0.00
22/12/2015	2038 On 04-February-16			Bond Future	124.96	125.0227	124.9552	125.0227	17,749.00
22/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	6055	6	6055	6	0.00
22/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	6045	6	6045	6	0.00
22/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	6035	6	6035	6	0.00
22/12/2015	2038 On 05-May-16			Bond Future	127.20	127.2726	127.2018	127.2726	0.00
22/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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22/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	3788	4	3788	4	0.00
22/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	3798	4	3798	4	0.00
22/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	3808	4	3808	4	0.00
22/12/2015	2040 On 04-February-16			Bond Future	10.16	90.4265	10.1636	90.4265	1,820.00
22/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	281	0	281	0	0.00
22/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	302	0	302	0	0.00
22/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	291	0	291	0	0.00
22/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	5982	5	5982	5	0.00
22/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	5903	5	5903	5	0.00
22/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	6062	6	6062	6	0.00
22/12/2015	2040 On 05-May-16			Bond Future	10.24	92.0711	10.2405	92.0711	0.00
22/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	1154	1	1154	1	0.00
22/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	1135	1	1135	1	0.00
22/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	1115	1	1115	1	0.00
22/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	7436	7	7436	7	0.00
22/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	7366	7	7366	7	0.00
22/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	7507	7	7507	7	0.00
22/12/2015	2040 On 04-August-16			Bond Future	10.31	89.3854	10.3062	89.3854	0.00
22/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	1817	2	1817	2	0.00
22/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	1840	2	1840	2	0.00
22/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	1795	2	1795	2	0.00
22/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	8559	8	8559	8	0.00
22/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	8626	8	8626	8	0.00
22/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	8694	8	8694	8	0.00
22/12/2015	2044 On 04-February-16			Bond Future	10.14	87.9062	10.1369	87.9062	19,969.00
22/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	37	0	37	0	0.00
22/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	39	0	39	0	0.00
22/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	35	0	35	0	0.00
22/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	416	1	416	1	0.00
22/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	10220	10	10220	10	0.00
22/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	5206	5	5206	5	0.00
22/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	10415	10	10415	10	0.00
22/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	10317	10	10317	10	0.00

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22/12/2015	2044 On 05-May-16			Bond Future	10.21	89.5049	10.2105	89.5049	0.00
22/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	438	1	438	1	0.00
22/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	458	1	458	1	0.00
22/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	448	1	448	1	0.00
22/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	11225	11	11225	11	0.00
22/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	11404	11	11404	11	0.00
22/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	11314	11	11314	11	0.00
22/12/2015	2044 On 04-August-16			Bond Future	10.27	86.8937	10.2730	86.8937	0.00
22/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	1902	2	1902	2	0.00
22/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	1879	2	1879	2	0.00
22/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	1855	2	1855	2	0.00
22/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	8480	8	8480	8	0.00
22/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	8548	8	8548	8	0.00
22/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	8413	8	8413	8	0.00
22/12/2015	2046 On 04-February-16			Bond Future	123.50	123.5659	123.5014	123.5659	12,126.00
22/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	4489	4	4489	4	0.00
22/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	4509	4	4509	4	0.00
22/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	4499	4	4499	4	0.00
22/12/2015	2046 On 05-May-16			Bond Future	124.29	124.3601	124.2925	124.3601	0.00
22/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	5698	6	5698	6	0.00
22/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	5708	6	5708	6	0.00
22/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	5718	6	5718	6	0.00
22/12/2015	2050 On 04-February-16			Bond Future	128.08	128.1430	128.0772	128.1430	13,313.00
22/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	9933	10	9933	10	0.00
22/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	9923	10	9923	10	0.00

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22/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	9913	10	9913	10	0.00
22/12/2015	2050 On 05-May-16			Bond Future	130.38	130.4487	130.3798	130.4487	0.00
22/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	7620	8	7620	8	0.00
22/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	7610	8	7610	8	0.00
22/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	7630	8	7630	8	0.00
22/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	AL37 On 04-February-16			Index Future	457.54	459.2240	457.5350	459.2240	2.00
22/12/2015	AL37 On 05-May-16			Index Future	465.85	467.5700	465.8460	467.5700	0.00
22/12/2015	AL7T On 04-February-16			Index Future	523.11	526.0540	523.1110	526.0540	0.00
22/12/2015	AL7T On 05-May-16			Index Future	532.61	535.6150	532.6130	535.6150	0.00
22/12/2015	ALBI On 04-February-16			Index Future	475.28	477.9220	475.2780	477.9220	620.00
22/12/2015	ALBI On 05-May-16			Index Future	483.91	486.6090	483.9100	486.6090	0.00
22/12/2015	ALBI On 04-August-16			Index Future	493.38	496.1390	493.3790	496.1390	0.00
22/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	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
22/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/12/2015	EL28 On 04-February-16			Bond Future	123.05	120.6132	123.0459	120.6132	0.00
22/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	5954	8	5954	8	0.00
22/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	5964	8	5964	8	0.00
22/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	5944	8	5944	8	0.00
22/12/2015	EL28 On 05-May-16			Bond Future	123.68	121.2087	123.6834	121.2087	0.00
22/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	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
22/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	5317	8	5317	8	0.00
22/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	5327	8	5327	8	0.00
22/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	5307	8	5307	8	0.00
22/12/2015	ES33 On 04-February-16			Bond Future	10.86	77.3439	10.8627	77.3439	8,710.00
22/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	5704	5	5704	5	0.00
22/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	5566	5	5566	5	0.00
22/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	5635	5	5635	5	0.00
22/12/2015	ES33 On 05-May-16			Bond Future	10.97	74.9585	10.9658	74.9585	0.00
22/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	6248	6	6248	6	0.00
22/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	6179	6	6179	6	0.00
22/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	6317	6	6317	6	0.00
22/12/2015	ES33 On 04-August-16			Bond Future	11.06	76.4441	11.0556	76.4441	0.00
22/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
22/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
22/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
22/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	5148	5	5148	5	0.00
22/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	5015	5	5015	5	0.00
22/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	5082	5	5082	5	0.00
22/12/2015	ES42 On 04-February-16			Bond Future	11.01	81.5643	11.0055	81.5643	2,750.00
22/12/2015	ES42 On 05-May-16			Bond Future	11.11	78.7847	11.1088	78.7847	4,500.00
22/12/2015	GOVI On 04-February-16			GOVI	474.80	477.3200	474.7950	477.3200	485.00
22/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
22/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
22/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
22/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	372050	35	372050	35	0.00
22/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	372150	35	372150	35	0.00
22/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	371950	35	371950	35	0.00
22/12/2015	GOVI On 05-May-16			GOVI	483.42	485.9950	483.4190	485.9950	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
22/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
22/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
22/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
22/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	345710	32	345710	32	0.00
22/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	345810	32	345810	32	0.00
22/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	345910	32	345910	32	0.00
22/12/2015	GOVI On 04-August-16			GOVI	492.88	495.5140	492.8790	495.5140	0.00
22/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
22/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
22/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
22/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	281310	25	281310	25	0.00
22/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	281110	25	281110	25	0.00
22/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	281210	25	281210	25	0.00
22/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/12/2015	IGOV On 04-February-16			Index Future	228.43	227.2230	228.4310	227.2230	1,038.00
22/12/2015	IGOV On 05-May-16			Index Future	232.54	231.3110	232.5380	231.3110	21.00
22/12/2015	IGOV On 04-August-16			Index Future	237.08	235.8370	237.0840	235.8370	0.00
22/12/2015	ILBI On 04-February-16			Index Future	620.33	617.0080	620.3330	617.0080	157.00
22/12/2015	ILBI On 05-May-16			Index Future	630.92	627.5420	630.9230	627.5420	0.00
22/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.29	100.2422	100.2860	100.2422	0.00
22/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.41	100.3366	100.4103	100.3366	0.00
22/12/2015	IS02 On 18-December-17			Interest Rate Swap	101.16	100.9546	101.1620	100.9546	0.00
22/12/2015	IS02 On 16-March-18			Interest Rate Swap	100.76	100.4982	100.7556	100.4982	0.00
22/12/2015	IS05 On 17-December-20			Interest Rate Swap	102.59	102.0551	102.5897	102.0551	0.00
22/12/2015	IS05 On 16-March-21			Interest Rate Swap	102.19	101.6337	102.1942	101.6337	0.00
22/12/2015	IS10 On 17-December-25			Interest Rate Swap	105.73	104.9841	105.7313	104.9841	0.00
22/12/2015	IS10 On 16-March-26			Interest Rate Swap	103.12	102.3423	103.1168	102.3423	0.00
22/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
22/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	2,000.00
22/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	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
22/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
22/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
22/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
22/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2600	7.7400	92.2600	0.00
22/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
22/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.21	91.7900	8.2100	91.7900	0.00
22/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.40	91.6000	8.4000	91.6000	0.00
22/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
22/12/2015	JBAF On 20-December-17			Jibar Tradeable Future	8.63	91.3700	8.6300	91.3700	0.00
22/12/2015	R023 On 04-February-16			Bond Future	9.36	95.7460	9.3565	95.7460	16,357.00
22/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	5	0	5	0	0.00
22/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	4	0	4	0	0.00
22/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	4	0	4	0	0.00
22/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	6891	6	6891	6	0.00
22/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	6838	6	6838	6	0.00
22/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	6786	6	6786	6	0.00
22/12/2015	R023 On 05-May-16			Bond Future	9.45	93.5565	9.4488	93.5565	0.00
22/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	223	0	223	0	0.00
22/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	219	0	219	0	0.00
22/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	214	0	214	0	0.00
22/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	6044	6	6044	6	0.00
22/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	5998	6	5998	6	0.00
22/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	6090	6	6090	6	0.00
22/12/2015	R023 On 04-August-16			Bond Future	9.52	95.4100	9.5193	95.4100	0.00
22/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	452	1	452	1	0.00
22/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	459	1	459	1	0.00
22/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	466	1	466	1	0.00
22/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	6452	6	6452	6	0.00
22/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	6494	6	6494	6	0.00
22/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	6410	6	6410	6	0.00
22/12/2015	R186 On 04-February-16			Bond Future	9.47	108.9215	9.4705	108.9215	68,095.00
22/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	2	0	2	0	680.00
22/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	45	0	45	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
22/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	168	0	168	0	0.00
22/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	770	1	770	1	0.00
22/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	229	0	229	0	0.00
22/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	137	0	137	0	0.00
22/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	204	0	204	0	0.00
22/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	111	0	111	0	0.00
22/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	246	0	246	0	0.00
22/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	4	0	4	0	700.00
22/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	35	0	35	0	680.00
22/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	11841	11	11841	11	0.00
22/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	7543	7	7543	7	0.00
22/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	2690	2	2690	2	700.00
22/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	5389	5	5389	5	11,695.00
22/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	15053	14	15053	14	0.00
22/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	15221	15	15221	15	0.00
22/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	4722	4	4722	4	0.00
22/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	15137	15	15137	15	0.00
22/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	6085	6	6085	6	340.00
22/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	5734	5	5734	5	5,000.00
22/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	5052	5	5052	5	5,000.00
22/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	7919	7	7919	7	0.00
22/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	4853	4	4853	4	33.00
22/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	10877	10	10877	10	0.00
22/12/2015	R186 On 05-May-16			Bond Future	9.55	110.9018	9.5509	110.9018	0.00
22/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	333	0	333	0	0.00
22/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	326	0	326	0	0.00
22/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	341	0	341	0	0.00
22/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	767	1	767	1	0.00
22/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	919	1	919	1	0.00
22/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	44	0	44	0	0.00
22/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	9179	9	9179	9	0.00
22/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	9041	8	9041	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	15001	14	15001	14	0.00
22/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	9110	9	9110	9	0.00
22/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	6464	6	6464	6	1,900.00
22/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	5883	5	5883	5	5,350.00
22/12/2015	R186 On 04-August-16			Bond Future	9.61	107.7929	9.6138	107.7929	0.00
22/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	891	1	891	1	0.00
22/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	917	1	917	1	0.00
22/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	904	1	904	1	0.00
22/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	8833	8	8833	8	0.00
22/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	8772	8	8772	8	0.00
22/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	8711	8	8711	8	0.00
22/12/2015	R197 On 04-February-16			Bond Future	286.09	286.2442	286.0915	286.2442	714.00
22/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	10909	11	10909	11	0.00
22/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	10919	11	10919	11	0.00
22/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	10899	11	10899	11	0.00
22/12/2015	R197 On 05-May-16			Bond Future	291.24	291.3949	291.2350	291.3949	0.00
22/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	8775	9	8775	9	0.00
22/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	8765	9	8765	9	0.00
22/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	8755	9	8755	9	0.00
22/12/2015	R202 On 04-February-16			Bond Future	230.63	229.1690	230.6339	229.1690	43,015.00
22/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	9356	11	9356	11	0.00
22/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	9366	11	9366	11	0.00
22/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	9376	11	9376	11	0.00
22/12/2015	R202 On 05-May-16			Bond Future	234.78	233.2928	234.7802	233.2928	0.00
22/12/2015	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
22/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	12220	14	12220	14	0.00
22/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	12230	14	12230	14	0.00
22/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	12210	14	12210	14	0.00
22/12/2015	R203 On 04-February-16			Bond Future	8.30	103.4052	8.2964	103.4052	17,164.00
22/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	2	0	2	0	0.00
22/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	2	0	2	0	0.00
22/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	2	0	2	0	0.00
22/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	1569	1	1569	1	0.00
22/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	1554	1	1554	1	0.00
22/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	1539	1	1539	1	0.00
22/12/2015	R203 On 05-May-16			Bond Future	8.48	101.1145	8.4762	101.1145	0.00
22/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	24	0	24	0	0.00
22/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	26	0	26	0	0.00
22/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	25	0	25	0	0.00
22/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	1561	1	1561	1	0.00
22/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	1585	1	1585	1	0.00
22/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	1573	1	1573	1	0.00
22/12/2015	R203 On 04-August-16			Bond Future	8.59	103.1181	8.5932	103.1181	0.00
22/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	52	0	52	0	0.00
22/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	54	0	54	0	0.00
22/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	53	0	53	0	0.00
22/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1444	1	1444	1	0.00
22/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1435	1	1435	1	0.00
22/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1454	1	1454	1	0.00
22/12/2015	R204 On 04-February-16			Bond Future	8.69	99.6300	8.6944	99.6300	38,369.00
22/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	2	0	2	0	0.00
22/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	2	0	2	0	0.00
22/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	2	0	2	0	0.00
22/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	2999	3	2999	3	0.00
22/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	2974	3	2974	3	0.00
22/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	3024	3	3024	3	0.00
22/12/2015	R204 On 05-May-16			Bond Future	8.84	101.4414	8.8357	101.4414	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
22/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	89	0	89	0	0.00
22/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	87	0	87	0	0.00
22/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	85	0	85	0	0.00
22/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	2584	2	2584	2	0.00
22/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	2605	2	2605	2	0.00
22/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	2563	2	2563	2	0.00
22/12/2015	R204 On 04-August-16			Bond Future	8.94	99.4082	8.9408	99.4082	0.00
22/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	161	0	161	0	0.00
22/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	164	0	164	0	0.00
22/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	166	0	166	0	0.00
22/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	2661	2	2661	2	0.00
22/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	2643	2	2643	2	0.00
22/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	2680	2	2680	2	0.00
22/12/2015	R207 On 04-February-16			Bond Future	8.95	95.2748	8.9471	95.2748	46,579.00
22/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
22/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	1	0	1	0	19.00
22/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	1	0	1	0	0.00
22/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	1	0	1	0	0.00
22/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	4687	4	4687	4	0.00
22/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	4654	4	4654	4	0.00
22/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	5457	5	5457	5	0.00
22/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	4720	4	4720	4	0.00
22/12/2015	R207 On 05-May-16			Bond Future	9.07	97.0073	9.0735	97.0073	0.00
22/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	103	0	103	0	0.00
22/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	98	0	98	0	0.00
22/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	100	0	100	0	0.00
22/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	47	0	47	0	43.00
22/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	3817	4	3817	4	0.00
22/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	3788	4	3788	4	0.00
22/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	4670	4	4670	4	0.00
22/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	3845	4	3845	4	0.00
22/12/2015	R207 On 04-August-16			Bond Future	9.17	95.2836	9.1708	95.2836	0.00
22/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	274	0	274	0	0.00
22/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	265	0	265	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
22/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	269	0	269	0	0.00
22/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	3629	3	3629	3	0.00
22/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	3604	3	3604	3	0.00
22/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	3579	3	3579	3	0.00
22/12/2015	R208 On 04-February-16			Bond Future	9.11	93.2595	9.1141	93.2595	40,521.00
22/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	2	0	2	0	0.00
22/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	2	0	2	0	0.00
22/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	3	0	3	0	0.00
22/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	5404	5	5404	5	0.00
22/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	5322	5	5322	5	0.00
22/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	5363	5	5363	5	0.00
22/12/2015	R208 On 05-May-16			Bond Future	9.22	91.5533	9.2205	91.5533	0.00
22/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	137	0	137	0	0.00
22/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	143	0	143	0	0.00
22/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	140	0	140	0	0.00
22/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	4716	4	4716	4	0.00
22/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	4680	4	4680	4	0.00
22/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	4751	4	4751	4	0.00
22/12/2015	R208 On 04-August-16			Bond Future	9.30	93.3675	9.3024	93.3675	0.00
22/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	291	0	291	0	0.00
22/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	296	0	296	0	0.00
22/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	301	0	301	0	0.00
22/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	5007	5	5007	5	0.00
22/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	4975	5	4975	5	0.00
22/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	4943	5	4943	5	0.00
22/12/2015	R209 On 04-February-16			Bond Future	9.93	70.9527	9.9293	70.9527	41,013.00
22/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	21	0	21	0	0.00
22/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	22	0	22	0	0.00
22/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	23	0	23	0	0.00
22/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	508	1	508	1	0.00
22/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	8261	8	8261	8	0.00
22/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	8412	8	8412	8	0.00
22/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	3230	3	3230	3	2,200.00
22/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	8336	8	8336	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2015	R209 On 05-May-16			Bond Future	10.00	69.0929	9.9965	69.0929	0.00
22/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	541	1	541	1	6,700.00
22/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	552	1	552	1	0.00
22/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	95	0	95	0	6,700.00
22/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	531	1	531	1	0.00
22/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	7385	7	7385	7	0.00
22/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	7322	7	7322	7	0.00
22/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	7448	7	7448	7	0.00
22/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	12804	12	12804	12	0.00
22/12/2015	R209 On 04-August-16			Bond Future	10.05	70.4624	10.0509	70.4624	0.00
22/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	5243	6	5243	6	6,000.00
22/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	1378	2	1378	2	0.00
22/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	1413	2	1413	2	0.00
22/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	1396	2	1396	2	0.00
22/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	2106	2	2106	2	6,000.00
22/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	6708	6	6708	6	0.00
22/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	1907	2	1907	2	0.00
22/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	6815	6	6815	6	0.00
22/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	6762	6	6762	6	0.00
22/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	5050	5	5050	5	0.00
22/12/2015	R210 On 04-February-16			Bond Future	176.02	172.5582	176.0176	172.5582	3,861.00
22/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	8982	12	8982	12	0.00
22/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	8992	12	8992	12	0.00
22/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	8972	12	8972	12	0.00
22/12/2015	R210 On 05-May-16			Bond Future	177.02	173.4966	177.0154	173.4966	0.00
22/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	7975	11	7975	11	0.00
22/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	7985	12	7985	12	0.00
22/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	7995	12	7995	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
22/12/2015	R211 On 04-February-16			Bond Future	134.71	134.7808	134.7071	134.7808	860.00
22/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4293	4	4293	4	0.00
22/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4303	4	4303	4	0.00
22/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4283	4	4283	4	0.00
22/12/2015	R211 On 05-May-16			Bond Future	137.13	137.2062	137.1290	137.2062	0.00
22/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1861	2	1861	2	0.00
22/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1871	2	1871	2	0.00
22/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1881	2	1881	2	0.00
22/12/2015	R212 On 04-February-16			Bond Future	138.23	136.3762	138.2321	136.3762	1,569.00
22/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	7768	10	7768	10	0.00
22/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	7758	10	7758	10	0.00
22/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	7778	10	7778	10	0.00
22/12/2015	R212 On 05-May-16			Bond Future	140.72	138.8302	140.7174	138.8302	0.00
22/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	4283	6	4283	6	0.00
22/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	4273	6	4273	6	0.00
22/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	4293	6	4293	6	0.00
22/12/2015	R213 On 04-February-16			Bond Future	9.89	81.2722	9.8851	81.2722	41,590.00
22/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	29	0	29	0	0.00
22/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	31	0	31	0	0.00
22/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	28	0	28	0	0.00
22/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	7897	7	7897	7	0.00
22/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	7824	7	7824	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	7970	7	7970	7	0.00
22/12/2015	R213 On 05-May-16			Bond Future	9.96	79.1999	9.9578	79.1999	0.00
22/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	352	0	352	0	0.00
22/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	359	0	359	0	0.00
22/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	367	0	367	0	0.00
22/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	8647	8	8647	8	0.00
22/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	8713	8	8713	8	0.00
22/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	8581	8	8581	8	0.00
22/12/2015	R213 On 04-August-16			Bond Future	10.02	80.7690	10.0160	80.7690	0.00
22/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	1048	1	1048	1	0.00
22/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	1077	1	1077	1	0.00
22/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	1062	1	1062	1	0.00
22/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	7920	8	7920	8	0.00
22/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	7806	7	7806	7	0.00
22/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	7863	7	7863	7	0.00
22/12/2015	R214 On 04-February-16			Bond Future	10.05	71.0804	10.0514	71.0804	29,362.00
22/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	278	0	278	0	0.00
22/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
22/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	193	0	193	0	0.00
22/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	4455	4	4455	4	25.00
22/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	16183	16	16183	16	0.00
22/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	16090	16	16090	16	0.00
22/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	5105	5	5105	5	25.00
22/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	16277	16	16277	16	0.00
22/12/2015	R214 On 05-May-16			Bond Future	10.12	69.0764	10.1173	69.0764	4,680.00
22/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	424	0	424	0	0.00
22/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	442	1	442	1	0.00
22/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	433	1	433	1	0.00
22/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	778	1	778	1	0.00
22/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	8379	8	8379	8	0.00
22/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	8449	8	8449	8	0.00
22/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	8518	8	8518	8	0.00

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22/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	6493	6	6493	6	0.00
22/12/2015	R214 On 04-August-16			Bond Future	10.17	70.4451	10.1708	70.4451	0.00
22/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	1307	1	1307	1	1,300.00
22/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	7741	8	7741	8	6,300.00
22/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	1207	1	1207	1	0.00
22/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	1240	1	1240	1	0.00
22/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	1223	1	1223	1	0.00
22/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	417	0	417	0	1,300.00
22/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	3864	4	3864	4	6,300.00
22/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	7596	7	7596	7	0.00
22/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	7714	7	7714	7	0.00
22/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	7364	7	7364	7	0.00
22/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	1053	1	1053	1	0.00
22/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	3036	3	3036	3	0.00
22/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	7655	7	7655	7	0.00
22/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	12444	12	12444	12	0.00
22/12/2015	R248 On 04-February-16			Bond Future	10.12	91.5696	10.1178	91.5696	60,433.00
22/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	36	0	36	0	0.00
22/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	39	0	39	0	0.00
22/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	38	0	38	0	0.00
22/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	276	0	276	0	0.00
22/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	396	1	396	1	0.00
22/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	6201	6	6201	6	75.00
22/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	10374	10	10374	10	0.00
22/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	10274	10	10274	10	0.00
22/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	10474	10	10474	10	0.00
22/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	5388	5	5388	5	75.00
22/12/2015	R248 On 05-May-16			Bond Future	10.19	88.7969	10.1866	88.7969	0.00
22/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	458	1	458	1	0.00
22/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	468	1	468	1	0.00
22/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	478	1	478	1	0.00
22/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	11366	11	11366	11	0.00
22/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	11458	11	11458	11	0.00
22/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	11275	11	11275	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
22/12/2015	R248 On 04-August-16			Bond Future	10.24	90.5564	10.2428	90.5564	0.00
22/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	1399	2	1399	2	0.00
22/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	1380	2	1380	2	0.00
22/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	1419	2	1419	2	0.00
22/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	10179	10	10179	10	0.00
22/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	10257	10	10257	10	0.00
22/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	10335	10	10335	10	0.00