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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
23/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	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
23/12/2015	2025 On 04-February-16			Bond Future	121.69	119.7070	121.6915	119.7070	2,111.00
23/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	4298	6	4298	6	0.00
23/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	4308	6	4308	6	0.00
23/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	4318	6	4318	6	0.00
23/12/2015	2025 On 05-May-16			Bond Future	123.88	121.8592	123.8786	121.8592	0.00
23/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	2121	4	2121	4	0.00
23/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	2131	4	2131	4	0.00
23/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	2111	4	2111	4	0.00
23/12/2015	2030 On 04-February-16			Bond Future	9.88	86.1743	9.8846	86.1743	18,752.00
23/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	8134	8	8134	8	0.00
23/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	8210	8	8210	8	0.00
23/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	8058	8	8058	8	0.00
23/12/2015	2030 On 05-May-16			Bond Future	9.97	87.7398	9.9656	87.7398	0.00
23/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	6743	7	6743	7	0.00
23/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	6816	7	6816	7	0.00
23/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	6669	7	6669	7	0.00
23/12/2015	2032 On 04-February-16			Bond Future	9.97	89.4373	9.9689	89.4373	8,437.00
23/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	224	0	224	0	0.00
23/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	316	0	316	0	0.00
23/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	30	0	30	0	0.00
23/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	27	0	27	0	0.00
23/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	28	0	28	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
23/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	5286	5	5286	5	22.00
23/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	5973	6	5973	6	22.00
23/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	9823	10	9823	10	0.00
23/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	9741	10	9741	10	0.00
23/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	9905	10	9905	10	0.00
23/12/2015	2032 On 05-May-16			Bond Future	10.05	86.9038	10.0475	86.9038	0.00
23/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	736	1	736	1	0.00
23/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	711	1	711	1	0.00
23/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	723	1	723	1	0.00
23/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	8639	8	8639	8	0.00
23/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	8504	8	8504	8	0.00
23/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	8571	8	8571	8	0.00
23/12/2015	2032 On 04-August-16			Bond Future	10.11	88.6234	10.1122	88.6234	0.00
23/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	1191	1	1191	1	0.00
23/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	1222	1	1222	1	0.00
23/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	1206	1	1206	1	0.00
23/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	9456	9	9456	9	0.00
23/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	9393	9	9393	9	0.00
23/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	9520	9	9520	9	0.00
23/12/2015	2033 On 04-February-16			Bond Future	98.94	98.9507	98.9378	98.9507	185.00
23/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	3462	3	3462	3	0.00
23/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	3472	3	3472	3	0.00
23/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	3452	3	3452	3	0.00
23/12/2015	2033 On 05-May-16			Bond Future	99.74	99.7545	99.7408	99.7545	0.00
23/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	2669	3	2669	3	0.00
23/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	2659	3	2659	3	0.00
23/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	2649	3	2649	3	0.00
23/12/2015	2037 On 04-February-16			Bond Future	10.07	86.7330	10.0722	86.7330	50,569.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	24	0	24	0	0.00
23/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	380	0	380	0	0.00
23/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	26	0	26	0	0.00
23/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	244	0	244	0	0.00
23/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	25	0	25	0	0.00
23/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	11264	11	11264	11	0.00
23/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	11172	11	11172	11	0.00
23/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	6542	6	6542	6	16.00
23/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	11357	11	11357	11	0.00
23/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	5567	5	5567	5	16.00
23/12/2015	2037 On 05-May-16			Bond Future	10.15	88.3086	10.1482	88.3086	0.00
23/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	657	1	657	1	0.00
23/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	669	1	669	1	0.00
23/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	682	1	682	1	0.00
23/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	10166	10	10166	10	0.00
23/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	10244	10	10244	10	0.00
23/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	10090	10	10090	10	0.00
23/12/2015	2037 On 04-August-16			Bond Future	10.21	85.7958	10.2128	85.7958	0.00
23/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	1631	1	1631	1	0.00
23/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	1611	1	1611	1	0.00
23/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	1592	1	1592	1	0.00
23/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	9365	9	9365	9	0.00
23/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	9300	9	9300	9	0.00
23/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	9432	9	9432	9	0.00
23/12/2015	2038 On 04-February-16			Bond Future	126.04	124.9552	126.0356	124.9552	17,818.00
23/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	4974	6	4974	6	0.00
23/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	4964	6	4964	6	0.00
23/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	4954	6	4954	6	0.00
23/12/2015	2038 On 05-May-16			Bond Future	128.30	127.2018	128.3005	127.2018	0.00
23/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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23/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	2689	4	2689	4	0.00
23/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	2699	4	2699	4	0.00
23/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	2709	4	2709	4	0.00
23/12/2015	2040 On 04-February-16			Bond Future	10.18	89.8319	10.1779	89.8319	1,820.00
23/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	359	0	359	0	0.00
23/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	383	0	383	0	0.00
23/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	371	0	371	0	0.00
23/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	6179	6	6179	6	0.00
23/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	6101	6	6101	6	0.00
23/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	6257	6	6257	6	0.00
23/12/2015	2040 On 05-May-16			Bond Future	10.26	91.4637	10.2554	91.4637	0.00
23/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	1429	1	1429	1	0.00
23/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	1407	1	1407	1	0.00
23/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	1386	1	1386	1	0.00
23/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	7828	7	7828	7	0.00
23/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	7760	7	7760	7	0.00
23/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	7897	8	7897	8	0.00
23/12/2015	2040 On 04-August-16			Bond Future	10.32	88.7629	10.3219	88.7629	0.00
23/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	2071	2	2071	2	0.00
23/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	2095	2	2095	2	0.00
23/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	2046	2	2046	2	0.00
23/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	8939	9	8939	9	0.00
23/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	9004	9	9004	9	0.00
23/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	9070	9	9070	9	0.00
23/12/2015	2044 On 04-February-16			Bond Future	10.16	87.3900	10.1563	87.3900	19,969.00
23/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	58	0	58	0	0.00
23/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	60	0	60	0	0.00
23/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	55	0	55	0	0.00
23/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	510	0	510	0	0.00
23/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	10401	10	10401	10	0.00
23/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	5459	5	5459	5	0.00
23/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	10595	10	10595	10	0.00
23/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	10497	10	10497	10	0.00

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23/12/2015	2044 On 05-May-16			Bond Future	10.23	88.9775	10.2306	88.9775	0.00
23/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	608	0	608	0	0.00
23/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	631	0	631	0	0.00
23/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	620	0	620	0	0.00
23/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	11562	11	11562	11	0.00
23/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	11737	11	11737	11	0.00
23/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	11649	11	11649	11	0.00
23/12/2015	2044 On 04-August-16			Bond Future	10.29	86.3527	10.2941	86.3527	0.00
23/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	2166	2	2166	2	0.00
23/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	2141	2	2141	2	0.00
23/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	2116	2	2116	2	0.00
23/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	8911	8	8911	8	0.00
23/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	8977	9	8977	9	0.00
23/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	8846	8	8846	8	0.00
23/12/2015	2046 On 04-February-16			Bond Future	126.17	123.5014	126.1661	123.5014	12,126.00
23/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	1824	4	1824	4	0.00
23/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	1844	5	1844	5	0.00
23/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	1834	4	1834	4	0.00
23/12/2015	2046 On 05-May-16			Bond Future	127.00	124.2925	127.0042	124.2925	0.00
23/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	2986	6	2986	6	0.00
23/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	2996	6	2996	6	0.00
23/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	3006	6	3006	6	0.00
23/12/2015	2050 On 04-February-16			Bond Future	134.30	128.0772	134.3026	128.0772	13,364.00
23/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	3707	10	3707	10	0.00
23/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	3697	10	3697	10	0.00

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23/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	3687	10	3687	10	0.00
23/12/2015	2050 On 05-May-16			Bond Future	136.72	130.3798	136.7161	130.3798	0.00
23/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	1284	8	1284	8	0.00
23/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	1274	8	1274	8	0.00
23/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	1294	8	1294	8	0.00
23/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	AL37 On 04-February-16			Index Future	457.18	457.5350	457.1750	457.5350	2.00
23/12/2015	AL37 On 05-May-16			Index Future	465.48	465.8460	465.4750	465.8460	0.00
23/12/2015	AL7T On 04-February-16			Index Future	522.46	523.1110	522.4600	523.1110	0.00
23/12/2015	AL7T On 05-May-16			Index Future	531.95	532.6130	531.9460	532.6130	0.00
23/12/2015	ALBI On 04-February-16			Index Future	474.69	475.2780	474.6890	475.2780	620.00
23/12/2015	ALBI On 05-May-16			Index Future	483.31	483.9100	483.3070	483.9100	0.00
23/12/2015	ALBI On 04-August-16			Index Future	492.75	493.3790	492.7500	493.3790	0.00
23/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	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
23/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/12/2015	EL28 On 04-February-16			Bond Future	125.05	123.0459	125.0498	123.0459	0.00
23/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	3950	6	3950	6	0.00
23/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	3960	6	3960	6	0.00
23/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	3940	6	3940	6	0.00
23/12/2015	EL28 On 05-May-16			Bond Future	125.72	123.6834	125.7223	123.6834	0.00
23/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	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
23/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	3278	5	3278	5	0.00
23/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	3288	5	3288	5	0.00
23/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	3268	5	3268	5	0.00
23/12/2015	ES33 On 04-February-16			Bond Future	10.88	76.8697	10.8818	76.8697	8,710.00
23/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	5822	6	5822	6	0.00
23/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	5683	6	5683	6	0.00
23/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	5752	6	5752	6	0.00
23/12/2015	ES33 On 05-May-16			Bond Future	10.99	74.4741	10.9857	74.4741	0.00
23/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	6368	6	6368	6	0.00
23/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	6300	6	6300	6	0.00
23/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	6437	6	6437	6	0.00
23/12/2015	ES33 On 04-August-16			Bond Future	11.08	75.9475	11.0765	75.9475	0.00
23/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
23/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
23/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
23/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	5273	5	5273	5	0.00
23/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	5140	5	5140	5	0.00
23/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	5207	5	5207	5	0.00
23/12/2015	ES42 On 04-February-16			Bond Future	11.02	81.0650	11.0246	81.0650	2,750.00
23/12/2015	ES42 On 05-May-16			Bond Future	11.13	78.2746	11.1287	78.2746	4,500.00
23/12/2015	GOVI On 04-February-16			GOVI	474.27	474.7950	474.2660	474.7950	485.00
23/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
23/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
23/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
23/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	377340	37	377340	37	0.00
23/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	377440	37	377440	37	0.00
23/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	377240	37	377240	37	0.00
23/12/2015	GOVI On 05-May-16			GOVI	482.88	483.4190	482.8760	483.4190	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
23/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
23/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
23/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
23/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	351140	35	351140	35	0.00
23/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	351240	35	351240	35	0.00
23/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	351340	35	351340	35	0.00
23/12/2015	GOVI On 04-August-16			GOVI	492.31	492.8790	492.3100	492.8790	0.00
23/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
23/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
23/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
23/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	287000	28	287000	28	0.00
23/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	286800	28	286800	28	0.00
23/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	286900	28	286900	28	0.00
23/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/12/2015	IGOV On 04-February-16			Index Future	232.78	228.4310	232.7800	228.4310	1,038.00
23/12/2015	IGOV On 05-May-16			Index Future	236.96	232.5380	236.9630	232.5380	21.00
23/12/2015	IGOV On 04-August-16			Index Future	241.59	237.0840	241.5880	237.0840	0.00
23/12/2015	ILBI On 04-February-16			Index Future	630.71	620.3330	630.7090	620.3330	157.00
23/12/2015	ILBI On 05-May-16			Index Future	641.47	630.9230	641.4740	630.9230	0.00
23/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.28	100.2860	100.2842	100.2860	0.00
23/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.41	100.4103	100.4081	100.4103	0.00
23/12/2015	IS02 On 18-December-17			Interest Rate Swap	101.16	101.1620	101.1587	101.1620	0.00
23/12/2015	IS02 On 16-March-18			Interest Rate Swap	100.75	100.7556	100.7521	100.7556	0.00
23/12/2015	IS05 On 17-December-20			Interest Rate Swap	102.58	102.5897	102.5849	102.5897	0.00
23/12/2015	IS05 On 16-March-21			Interest Rate Swap	102.19	102.1942	102.1892	102.1942	0.00
23/12/2015	IS10 On 17-December-25			Interest Rate Swap	105.73	105.7313	105.7259	105.7313	0.00
23/12/2015	IS10 On 16-March-26			Interest Rate Swap	103.11	103.1168	103.1112	103.1168	0.00
23/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
23/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	2,000.00
23/12/2015	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
23/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
23/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
23/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
23/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2600	7.7400	92.2600	0.00
23/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
23/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.21	91.7900	8.2100	91.7900	0.00
23/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.40	91.6000	8.4000	91.6000	0.00
23/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
23/12/2015	JBAF On 20-December-17			Jibar Tradeable Future	8.63	91.3700	8.6300	91.3700	0.00
23/12/2015	R023 On 04-February-16			Bond Future	9.38	95.2992	9.3809	95.2992	16,357.00
23/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	8	0	8	0	0.00
23/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	7	0	7	0	0.00
23/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	7	0	7	0	0.00
23/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	7011	7	7011	7	0.00
23/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	6959	7	6959	7	0.00
23/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	6906	7	6906	7	0.00
23/12/2015	R023 On 05-May-16			Bond Future	9.47	93.0996	9.4745	93.0996	0.00
23/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	294	0	294	0	0.00
23/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	288	0	288	0	0.00
23/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	282	0	282	0	0.00
23/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	6233	6	6233	6	0.00
23/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	6189	6	6189	6	0.00
23/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	6278	6	6278	6	0.00
23/12/2015	R023 On 04-August-16			Bond Future	9.55	94.9409	9.5470	94.9409	0.00
23/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	520	0	520	0	0.00
23/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	527	0	527	0	0.00
23/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	535	0	535	0	0.00
23/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	6645	6	6645	6	0.00
23/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	6687	6	6687	6	0.00
23/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	6604	6	6604	6	0.00
23/12/2015	R186 On 04-February-16			Bond Future	9.49	108.3024	9.4900	108.3024	68,705.00
23/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	4	0	4	0	680.00
23/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	60	0	60	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
23/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	205	0	205	0	0.00
23/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	849	1	849	1	0.00
23/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	273	0	273	0	0.00
23/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	169	0	169	0	0.00
23/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	246	0	246	0	0.00
23/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	139	0	139	0	0.00
23/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	293	0	293	0	0.00
23/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	7	0	7	0	700.00
23/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	48	0	48	0	680.00
23/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	11979	12	11979	12	0.00
23/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	7694	8	7694	8	0.00
23/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	2906	3	2906	3	700.00
23/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	5562	5	5562	5	11,695.00
23/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	15189	15	15189	15	0.00
23/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	15357	15	15357	15	0.00
23/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	4905	5	4905	5	0.00
23/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	15273	15	15273	15	0.00
23/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	6249	6	6249	6	340.00
23/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	5902	6	5902	6	5,000.00
23/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	5230	5	5230	5	5,000.00
23/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	8068	8	8068	8	0.00
23/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	5034	5	5034	5	33.00
23/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	11016	11	11016	11	0.00
23/12/2015	R186 On 05-May-16			Bond Future	9.57	110.2692	9.5713	110.2692	0.00
23/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	429	0	429	0	0.00
23/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	421	0	421	0	0.00
23/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	438	0	438	0	0.00
23/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	922	1	922	1	0.00
23/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	1091	1	1091	1	0.00
23/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	72	0	72	0	0.00
23/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	9413	9	9413	9	0.00
23/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	9277	9	9277	9	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
23/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	15168	15	15168	15	0.00
23/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	9345	9	9345	9	0.00
23/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	6759	6	6759	6	1,900.00
23/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	6194	6	6194	6	5,350.00
23/12/2015	R186 On 04-August-16			Bond Future	9.64	107.1442	9.6355	107.1442	0.00
23/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	988	1	988	1	0.00
23/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	1016	1	1016	1	0.00
23/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	1002	1	1002	1	0.00
23/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	9076	9	9076	9	0.00
23/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	9015	9	9015	9	0.00
23/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	8955	9	8955	9	0.00
23/12/2015	R197 On 04-February-16			Bond Future	289.88	286.0915	289.8753	286.0915	714.00
23/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	7125	11	7125	11	0.00
23/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	7135	11	7135	11	0.00
23/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	7115	11	7115	11	0.00
23/12/2015	R197 On 05-May-16			Bond Future	295.08	291.2350	295.0847	291.2350	0.00
23/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	4925	9	4925	9	0.00
23/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	4915	9	4915	9	0.00
23/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	4905	9	4905	9	0.00
23/12/2015	R202 On 04-February-16			Bond Future	235.43	230.6339	235.4316	230.6339	43,034.00
23/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	4558	9	4558	9	0.00
23/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	4568	9	4568	9	0.00
23/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	4578	9	4578	9	0.00
23/12/2015	R202 On 05-May-16			Bond Future	239.66	234.7802	239.6626	234.7802	0.00
23/12/2015	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
23/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	7337	12	7337	12	0.00
23/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	7347	12	7347	12	0.00
23/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	7327	12	7327	12	0.00
23/12/2015	R203 On 04-February-16			Bond Future	8.32	103.2506	8.3158	103.2506	17,164.00
23/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	2	0	2	0	0.00
23/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	2	0	2	0	0.00
23/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	2	0	2	0	0.00
23/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	1597	2	1597	2	0.00
23/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	1583	2	1583	2	0.00
23/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	1568	2	1568	2	0.00
23/12/2015	R203 On 05-May-16			Bond Future	8.50	100.9549	8.5001	100.9549	0.00
23/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	40	0	40	0	0.00
23/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	43	0	43	0	0.00
23/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	41	0	41	0	0.00
23/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	1607	2	1607	2	0.00
23/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	1631	2	1631	2	0.00
23/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	1619	2	1619	2	0.00
23/12/2015	R203 On 04-August-16			Bond Future	8.63	102.9518	8.6259	102.9518	0.00
23/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	69	0	69	0	0.00
23/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	71	0	71	0	0.00
23/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	70	0	70	0	0.00
23/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1495	1	1495	1	0.00
23/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1486	1	1486	1	0.00
23/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1504	1	1504	1	0.00
23/12/2015	R204 On 04-February-16			Bond Future	8.72	99.3486	8.7189	99.3486	38,369.00
23/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	4	0	4	0	0.00
23/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	3	0	3	0	0.00
23/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	3	0	3	0	0.00
23/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	3061	3	3061	3	0.00
23/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	3035	3	3035	3	0.00
23/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	3086	3	3086	3	0.00
23/12/2015	R204 On 05-May-16			Bond Future	8.86	101.1528	8.8632	101.1528	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
23/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	131	0	131	0	0.00
23/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	128	0	128	0	0.00
23/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	126	0	126	0	0.00
23/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	2688	3	2688	3	0.00
23/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	2708	3	2708	3	0.00
23/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	2667	3	2667	3	0.00
23/12/2015	R204 On 04-August-16			Bond Future	8.97	99.1106	8.9729	99.1106	0.00
23/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	204	0	204	0	0.00
23/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	207	0	207	0	0.00
23/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	210	0	210	0	0.00
23/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	2771	3	2771	3	0.00
23/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	2753	3	2753	3	0.00
23/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	2789	3	2789	3	0.00
23/12/2015	R207 On 04-February-16			Bond Future	8.97	94.9663	8.9715	94.9663	46,776.00
23/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
23/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	1	0	1	0	19.00
23/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	2	0	2	0	0.00
23/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	1	0	1	0	0.00
23/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	4764	5	4764	5	0.00
23/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	4731	5	4731	5	0.00
23/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	5534	5	5534	5	0.00
23/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	4797	5	4797	5	0.00
23/12/2015	R207 On 05-May-16			Bond Future	9.10	96.6911	9.1001	96.6911	0.00
23/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	145	0	145	0	0.00
23/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	139	0	139	0	0.00
23/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	142	0	142	0	0.00
23/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	74	0	74	0	43.00
23/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	3938	4	3938	4	0.00
23/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	3910	4	3910	4	0.00
23/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	4776	5	4776	5	0.00
23/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	3966	4	3966	4	0.00
23/12/2015	R207 On 04-August-16			Bond Future	9.20	94.9579	9.2007	94.9579	0.00
23/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	318	0	318	0	0.00
23/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	308	0	308	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
23/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	313	0	313	0	0.00
23/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	3755	4	3755	4	0.00
23/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	3731	4	3731	4	0.00
23/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	3707	4	3707	4	0.00
23/12/2015	R208 On 04-February-16			Bond Future	9.13	92.8872	9.1334	92.8872	40,521.00
23/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	4	0	4	0	0.00
23/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	4	0	4	0	0.00
23/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	4	0	4	0	0.00
23/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	5478	5	5478	5	0.00
23/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	5397	5	5397	5	0.00
23/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	5438	5	5438	5	0.00
23/12/2015	R208 On 05-May-16			Bond Future	9.24	91.1723	9.2412	91.1723	0.00
23/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	189	0	189	0	0.00
23/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	197	0	197	0	0.00
23/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	193	0	193	0	0.00
23/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	4844	5	4844	5	0.00
23/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	4809	5	4809	5	0.00
23/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	4879	5	4879	5	0.00
23/12/2015	R208 On 04-August-16			Bond Future	9.33	92.9759	9.3252	92.9759	0.00
23/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	343	0	343	0	0.00
23/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	348	0	348	0	0.00
23/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	353	0	353	0	0.00
23/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	5138	5	5138	5	0.00
23/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	5106	5	5106	5	0.00
23/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	5075	5	5075	5	0.00
23/12/2015	R209 On 04-February-16			Bond Future	9.95	70.4469	9.9488	70.4469	41,013.00
23/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	32	0	32	0	0.00
23/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	34	0	34	0	0.00
23/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	36	0	36	0	0.00
23/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	589	1	589	1	0.00
23/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	8398	8	8398	8	0.00
23/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	8549	8	8549	8	0.00
23/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	3437	3	3437	3	2,200.00
23/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	8474	8	8474	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
23/12/2015	R209 On 05-May-16			Bond Future	10.02	68.5765	10.0166	68.5765	0.00
23/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	685	1	685	1	6,700.00
23/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	698	1	698	1	0.00
23/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	151	0	151	0	6,700.00
23/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	674	1	674	1	0.00
23/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	7657	7	7657	7	0.00
23/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	7596	7	7596	7	0.00
23/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	7719	7	7719	7	0.00
23/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	12988	13	12988	13	0.00
23/12/2015	R209 On 04-August-16			Bond Future	10.07	69.9334	10.0720	69.9334	0.00
23/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	5450	5	5450	5	6,000.00
23/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	1556	1	1556	1	0.00
23/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	1594	1	1594	1	0.00
23/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	1575	1	1575	1	0.00
23/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	2332	2	2332	2	6,000.00
23/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	7022	7	7022	7	0.00
23/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	2248	2	2248	2	0.00
23/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	7126	7	7126	7	0.00
23/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	7074	7	7074	7	0.00
23/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	5409	5	5409	5	0.00
23/12/2015	R210 On 04-February-16			Bond Future	178.87	176.0176	178.8721	176.0176	3,861.00
23/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	6128	9	6128	9	0.00
23/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	6138	9	6138	9	0.00
23/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	6118	9	6118	9	0.00
23/12/2015	R210 On 05-May-16			Bond Future	179.92	177.0154	179.9199	177.0154	0.00
23/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	5070	8	5070	8	0.00
23/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	5080	8	5080	8	0.00
23/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	5090	8	5090	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
23/12/2015	R211 On 04-February-16			Bond Future	134.69	134.7071	134.6886	134.7071	860.00
23/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4311	4	4311	4	0.00
23/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4321	4	4321	4	0.00
23/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4301	4	4301	4	0.00
23/12/2015	R211 On 05-May-16			Bond Future	137.11	137.1290	137.1092	137.1290	0.00
23/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1881	2	1881	2	0.00
23/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1891	2	1891	2	0.00
23/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1901	2	1901	2	0.00
23/12/2015	R212 On 04-February-16			Bond Future	140.56	138.2321	140.5626	138.2321	1,569.00
23/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	5437	8	5437	8	0.00
23/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	5427	8	5427	8	0.00
23/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	5447	8	5447	8	0.00
23/12/2015	R212 On 05-May-16			Bond Future	143.09	140.7174	143.0888	140.7174	0.00
23/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	1911	4	1911	4	0.00
23/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	1901	4	1901	4	0.00
23/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	1921	4	1921	4	0.00
23/12/2015	R213 On 04-February-16			Bond Future	9.90	80.7682	9.9045	80.7682	41,590.00
23/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	42	0	42	0	0.00
23/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	44	0	44	0	0.00
23/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	40	0	40	0	0.00
23/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	8035	8	8035	8	0.00
23/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	7963	8	7963	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
23/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	8107	8	8107	8	0.00
23/12/2015	R213 On 05-May-16			Bond Future	9.98	78.6851	9.9779	78.6851	0.00
23/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	458	0	458	0	0.00
23/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	467	0	467	0	0.00
23/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	476	0	476	0	0.00
23/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	8882	9	8882	9	0.00
23/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	8948	9	8948	9	0.00
23/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	8818	9	8818	9	0.00
23/12/2015	R213 On 04-August-16			Bond Future	10.04	80.2414	10.0371	80.2414	0.00
23/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	1171	1	1171	1	0.00
23/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	1202	1	1202	1	0.00
23/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	1186	1	1186	1	0.00
23/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	8176	8	8176	8	0.00
23/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	8065	8	8065	8	0.00
23/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	8120	8	8120	8	0.00
23/12/2015	R214 On 04-February-16			Bond Future	10.07	70.5971	10.0708	70.5971	30,186.00
23/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	345	0	345	0	0.00
23/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
23/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	247	0	247	0	0.00
23/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	4650	4	4650	4	25.00
23/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	16312	16	16312	16	0.00
23/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	16218	16	16218	16	0.00
23/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	5288	5	5288	5	25.00
23/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	16405	16	16405	16	0.00
23/12/2015	R214 On 05-May-16			Bond Future	10.14	68.5828	10.1374	68.5828	4,680.00
23/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	570	0	570	0	0.00
23/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	592	0	592	0	0.00
23/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	581	0	581	0	0.00
23/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	986	1	986	1	0.00
23/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	8660	8	8660	8	0.00
23/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	8728	8	8728	8	0.00
23/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	8796	9	8796	9	0.00

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23/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	6832	6	6832	6	0.00
23/12/2015	R214 On 04-August-16			Bond Future	10.19	69.9393	10.1918	69.9393	0.00
23/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	1500	1	1500	1	1,300.00
23/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	7875	8	7875	8	6,300.00
23/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	1391	1	1391	1	0.00
23/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	1426	1	1426	1	0.00
23/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	1408	1	1408	1	0.00
23/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	533	0	533	0	1,300.00
23/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	4109	4	4109	4	6,300.00
23/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	7919	8	7919	8	0.00
23/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	8034	8	8034	8	0.00
23/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	7693	7	7693	7	0.00
23/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	1323	1	1323	1	0.00
23/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	3417	3	3417	3	0.00
23/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	7976	8	7976	8	0.00
23/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	12696	12	12696	12	0.00
23/12/2015	R248 On 04-February-16			Bond Future	10.13	90.9581	10.1322	90.9581	60,433.00
23/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	60	0	60	0	0.00
23/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	65	0	65	0	0.00
23/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	62	0	62	0	0.00
23/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	364	0	364	0	0.00
23/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	503	0	503	0	0.00
23/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	6408	6	6408	6	75.00
23/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	10518	10	10518	10	0.00
23/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	10419	10	10419	10	0.00
23/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	10618	10	10618	10	0.00
23/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	5615	5	5615	5	75.00
23/12/2015	R248 On 05-May-16			Bond Future	10.20	88.1725	10.2014	88.1725	0.00
23/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	646	0	646	0	0.00
23/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	658	0	658	0	0.00
23/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	670	0	670	0	0.00
23/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	11679	11	11679	11	0.00
23/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	11769	11	11769	11	0.00
23/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	11590	11	11590	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
23/12/2015	R248 On 04-August-16			Bond Future	10.26	89.9166	10.2584	89.9166	0.00
23/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	1652	1	1652	1	0.00
23/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	1632	1	1632	1	0.00
23/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	1674	1	1674	1	0.00
23/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	10563	10	10563	10	0.00
23/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	10638	10	10638	10	0.00
23/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	10715	10	10715	10	0.00