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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
24/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	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
24/12/2015	2025 On 04-February-16			Bond Future	121.67	121.6915	121.6748	121.6915	2,111.00
24/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	4315	4	4315	4	0.00
24/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	4325	4	4325	4	0.00
24/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	4335	4	4335	4	0.00
24/12/2015	2025 On 05-May-16			Bond Future	123.86	123.8786	123.8602	123.8786	0.00
24/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	2140	2	2140	2	0.00
24/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	2150	2	2150	2	0.00
24/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	2130	2	2130	2	0.00
24/12/2015	2030 On 04-February-16			Bond Future	9.91	86.0783	9.9141	86.0783	18,752.00
24/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	8332	8	8332	8	0.00
24/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	8408	8	8408	8	0.00
24/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	8255	8	8255	8	0.00
24/12/2015	2030 On 05-May-16			Bond Future	10.00	87.6411	9.9963	87.6411	0.00
24/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	6945	7	6945	7	0.00
24/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	7019	7	7019	7	0.00
24/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	6872	7	6872	7	0.00
24/12/2015	2032 On 04-February-16			Bond Future	10.00	89.2991	10.0035	89.2991	8,437.00
24/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	190	0	190	0	0.00
24/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	271	0	271	0	0.00
24/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	23	0	23	0	0.00
24/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	21	0	21	0	0.00
24/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	22	0	22	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
24/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	5488	5	5488	5	22.00
24/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	6185	6	6185	6	22.00
24/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	10063	10	10063	10	0.00
24/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	9981	10	9981	10	0.00
24/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	10145	10	10145	10	0.00
24/12/2015	2032 On 05-May-16			Bond Future	10.08	86.7623	10.0833	86.7623	0.00
24/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	685	1	685	1	0.00
24/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	660	1	660	1	0.00
24/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	672	1	672	1	0.00
24/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	8839	9	8839	9	0.00
24/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	8704	9	8704	9	0.00
24/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	8771	9	8771	9	0.00
24/12/2015	2032 On 04-August-16			Bond Future	10.15	88.4765	10.1496	88.4765	0.00
24/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	1127	1	1127	1	0.00
24/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	1158	1	1158	1	0.00
24/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	1142	1	1142	1	0.00
24/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	9651	9	9651	9	0.00
24/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	9588	9	9588	9	0.00
24/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	9716	10	9716	10	0.00
24/12/2015	2033 On 04-February-16			Bond Future	98.93	98.9378	98.9252	98.9378	185.00
24/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	3475	3	3475	3	0.00
24/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	3485	3	3485	3	0.00
24/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	3465	3	3465	3	0.00
24/12/2015	2033 On 05-May-16			Bond Future	99.73	99.7408	99.7269	99.7408	0.00
24/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	2683	3	2683	3	0.00
24/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	2673	3	2673	3	0.00
24/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	2663	3	2663	3	0.00
24/12/2015	2037 On 04-February-16			Bond Future	10.10	86.5832	10.1017	86.5832	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
24/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	19	0	19	0	0.00
24/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	333	0	333	0	0.00
24/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	21	0	21	0	0.00
24/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	211	0	211	0	0.00
24/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	20	0	20	0	0.00
24/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	11486	11	11486	11	0.00
24/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	11394	11	11394	11	0.00
24/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	6736	7	6736	7	16.00
24/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	11579	11	11579	11	0.00
24/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	5748	6	5748	6	16.00
24/12/2015	2037 On 05-May-16			Bond Future	10.18	88.1553	10.1788	88.1553	0.00
24/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	615	1	615	1	0.00
24/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	626	1	626	1	0.00
24/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	638	1	638	1	0.00
24/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	10356	10	10356	10	0.00
24/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	10434	10	10434	10	0.00
24/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	10278	10	10278	10	0.00
24/12/2015	2037 On 04-August-16			Bond Future	10.24	85.6369	10.2447	85.6369	0.00
24/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	1561	2	1561	2	0.00
24/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	1541	2	1541	2	0.00
24/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	1522	2	1522	2	0.00
24/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	9535	9	9535	9	0.00
24/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	9468	9	9468	9	0.00
24/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	9602	9	9602	9	0.00
24/12/2015	2038 On 04-February-16			Bond Future	126.02	126.0356	126.0185	126.0356	17,818.00
24/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	4992	5	4992	5	0.00
24/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	4982	5	4982	5	0.00
24/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	4972	5	4972	5	0.00
24/12/2015	2038 On 05-May-16			Bond Future	128.28	128.3005	128.2818	128.3005	0.00
24/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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24/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	2708	3	2708	3	0.00
24/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	2718	3	2718	3	0.00
24/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	2728	3	2728	3	0.00
24/12/2015	2040 On 04-February-16			Bond Future	10.20	89.7154	10.2023	89.7154	1,820.00
24/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	319	0	319	0	0.00
24/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	342	0	342	0	0.00
24/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	330	0	330	0	0.00
24/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	6336	6	6336	6	0.00
24/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	6257	6	6257	6	0.00
24/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	6416	6	6416	6	0.00
24/12/2015	2040 On 05-May-16			Bond Future	10.28	91.3443	10.2808	91.3443	0.00
24/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	1364	1	1364	1	0.00
24/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	1343	1	1343	1	0.00
24/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	1322	1	1322	1	0.00
24/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	7967	8	7967	8	0.00
24/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	7899	8	7899	8	0.00
24/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	8036	8	8036	8	0.00
24/12/2015	2040 On 04-August-16			Bond Future	10.35	88.6384	10.3484	88.6384	0.00
24/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	1999	2	1999	2	0.00
24/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	2023	2	2023	2	0.00
24/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	1975	2	1975	2	0.00
24/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	9076	9	9076	9	0.00
24/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	9142	9	9142	9	0.00
24/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	9208	9	9208	9	0.00
24/12/2015	2044 On 04-February-16			Bond Future	10.18	87.2308	10.1808	87.2308	19,969.00
24/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	48	0	48	0	0.00
24/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	50	0	50	0	0.00
24/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	46	0	46	0	0.00
24/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	458	1	458	1	0.00
24/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	10591	10	10591	10	0.00
24/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	5607	5	5607	5	0.00
24/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	10785	11	10785	11	0.00
24/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	10688	10	10688	10	0.00

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24/12/2015	2044 On 05-May-16			Bond Future	10.26	88.8147	10.2560	88.8147	0.00
24/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	573	1	573	1	0.00
24/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	596	1	596	1	0.00
24/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	584	1	584	1	0.00
24/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	11730	12	11730	12	0.00
24/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	11907	12	11907	12	0.00
24/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	11818	12	11818	12	0.00
24/12/2015	2044 On 04-August-16			Bond Future	10.32	86.1840	10.3206	86.1840	0.00
24/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	2092	2	2092	2	0.00
24/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	2067	2	2067	2	0.00
24/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	2043	2	2043	2	0.00
24/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	9049	9	9049	9	0.00
24/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	9115	9	9115	9	0.00
24/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	8983	9	8983	9	0.00
24/12/2015	2046 On 04-February-16			Bond Future	126.15	126.1661	126.1494	126.1661	12,126.00
24/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	1841	2	1841	2	0.00
24/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	1861	2	1861	2	0.00
24/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	1851	2	1851	2	0.00
24/12/2015	2046 On 05-May-16			Bond Future	126.99	127.0042	126.9859	127.0042	0.00
24/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	3004	3	3004	3	0.00
24/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	3014	3	3014	3	0.00
24/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	3024	3	3024	3	0.00
24/12/2015	2050 On 04-February-16			Bond Future	134.28	134.3026	134.2846	134.3026	13,364.00
24/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	3725	4	3725	4	0.00
24/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	3715	4	3715	4	0.00

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24/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	3705	4	3705	4	0.00
24/12/2015	2050 On 05-May-16			Bond Future	136.70	136.7161	136.6964	136.7161	0.00
24/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	1304	1	1304	1	0.00
24/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	1294	1	1294	1	0.00
24/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	1314	1	1314	1	0.00
24/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	AL37 On 04-February-16			Index Future	456.60	457.1750	456.6030	457.1750	2.00
24/12/2015	AL37 On 05-May-16			Index Future	464.89	465.4750	464.8870	465.4750	0.00
24/12/2015	AL7T On 04-February-16			Index Future	521.49	522.4600	521.4890	522.4600	0.00
24/12/2015	AL7T On 05-May-16			Index Future	530.95	531.9460	530.9500	531.9460	0.00
24/12/2015	ALBI On 04-February-16			Index Future	473.74	474.6890	473.7410	474.6890	620.00
24/12/2015	ALBI On 05-May-16			Index Future	482.34	483.3070	482.3360	483.3070	0.00
24/12/2015	ALBI On 04-August-16			Index Future	491.75	492.7500	491.7460	492.7500	0.00
24/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	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
24/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2015	EL28 On 04-February-16			Bond Future	125.03	125.0498	125.0345	125.0498	0.00
24/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	3966	4	3966	4	0.00
24/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	3976	4	3976	4	0.00
24/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	3956	4	3956	4	0.00
24/12/2015	EL28 On 05-May-16			Bond Future	125.71	125.7223	125.7055	125.7223	0.00
24/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	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
24/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	3295	3	3295	3	0.00
24/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	3305	3	3305	3	0.00
24/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	3285	3	3285	3	0.00
24/12/2015	ES33 On 04-February-16			Bond Future	10.91	76.7520	10.9110	76.7520	8,710.00
24/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	6001	6	6001	6	0.00
24/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	5863	6	5863	6	0.00
24/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	5932	6	5932	6	0.00
24/12/2015	ES33 On 05-May-16			Bond Future	11.02	74.3536	11.0161	74.3536	0.00
24/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	6552	6	6552	6	0.00
24/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	6483	6	6483	6	0.00
24/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	6621	6	6621	6	0.00
24/12/2015	ES33 On 04-August-16			Bond Future	11.11	75.8224	11.1083	75.8224	0.00
24/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
24/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
24/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
24/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	5463	5	5463	5	0.00
24/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	5330	5	5330	5	0.00
24/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	5396	5	5396	5	0.00
24/12/2015	ES42 On 04-February-16			Bond Future	11.05	80.9325	11.0539	80.9325	2,750.00
24/12/2015	ES42 On 05-May-16			Bond Future	11.16	78.1389	11.1592	78.1389	4,500.00
24/12/2015	GOVI On 04-February-16			GOVI	473.38	474.2660	473.3840	474.2660	485.00
24/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
24/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
24/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
24/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	386160	38	386160	38	0.00
24/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	386260	38	386260	38	0.00
24/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	386060	38	386060	38	0.00
24/12/2015	GOVI On 05-May-16			GOVI	481.97	482.8760	481.9730	482.8760	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
24/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
24/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
24/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
24/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	360170	35	360170	35	0.00
24/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	360270	35	360270	35	0.00
24/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	360370	35	360370	35	0.00
24/12/2015	GOVI On 04-August-16			GOVI	491.38	492.3100	491.3760	492.3100	0.00
24/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
24/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
24/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
24/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	296340	29	296340	29	0.00
24/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	296140	29	296140	29	0.00
24/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	296240	29	296240	29	0.00
24/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/12/2015	IGOV On 04-February-16			Index Future	232.75	232.7800	232.7480	232.7800	1,038.00
24/12/2015	IGOV On 05-May-16			Index Future	236.93	236.9630	236.9290	236.9630	21.00
24/12/2015	IGOV On 04-August-16			Index Future	241.55	241.5880	241.5470	241.5880	0.00
24/12/2015	ILBI On 04-February-16			Index Future	630.63	630.7090	630.6290	630.7090	157.00
24/12/2015	ILBI On 05-May-16			Index Future	641.39	641.4740	641.3910	641.4740	0.00
24/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.33	100.2842	100.3269	100.2842	0.00
24/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.45	100.4081	100.4542	100.4081	0.00
24/12/2015	IS02 On 18-December-17			Interest Rate Swap	101.24	101.1587	101.2438	101.1587	0.00
24/12/2015	IS02 On 16-March-18			Interest Rate Swap	100.85	100.7521	100.8490	100.7521	0.00
24/12/2015	IS05 On 17-December-20			Interest Rate Swap	102.79	102.5849	102.7943	102.5849	0.00
24/12/2015	IS05 On 16-March-21			Interest Rate Swap	102.40	102.1892	102.3995	102.1892	0.00
24/12/2015	IS10 On 17-December-25			Interest Rate Swap	106.03	105.7259	106.0323	105.7259	0.00
24/12/2015	IS10 On 16-March-26			Interest Rate Swap	103.42	103.1112	103.4156	103.1112	0.00
24/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
24/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	2,000.00
24/12/2015	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
24/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
24/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
24/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
24/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2600	7.7400	92.2600	0.00
24/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
24/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.21	91.7900	8.2100	91.7900	0.00
24/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.40	91.6000	8.4000	91.6000	0.00
24/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
24/12/2015	JBAF On 20-December-17			Jibar Tradeable Future	8.63	91.3700	8.6300	91.3700	0.00
24/12/2015	R023 On 04-February-16			Bond Future	9.42	95.1821	9.4154	95.1821	16,357.00
24/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	6	0	6	0	0.00
24/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	5	0	5	0	0.00
24/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	5	0	5	0	0.00
24/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	7175	7	7175	7	0.00
24/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	7122	7	7122	7	0.00
24/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	7070	7	7070	7	0.00
24/12/2015	R023 On 05-May-16			Bond Future	9.51	92.9795	9.5110	92.9795	0.00
24/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	269	0	269	0	0.00
24/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	264	0	264	0	0.00
24/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	259	0	259	0	0.00
24/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	6379	6	6379	6	0.00
24/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	6334	6	6334	6	0.00
24/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	6424	6	6424	6	0.00
24/12/2015	R023 On 04-August-16			Bond Future	9.59	94.8156	9.5858	94.8156	0.00
24/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	488	1	488	1	0.00
24/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	495	1	495	1	0.00
24/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	502	1	502	1	0.00
24/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	6789	7	6789	7	0.00
24/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	6831	7	6831	7	0.00
24/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	6747	7	6747	7	0.00
24/12/2015	R186 On 04-February-16			Bond Future	9.52	108.1664	9.5195	108.1664	68,866.00
24/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	3	0	3	0	680.00
24/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	49	0	49	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
24/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	176	0	176	0	0.00
24/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	768	1	768	1	0.00
24/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	237	0	237	0	0.00
24/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	144	0	144	0	0.00
24/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	212	0	212	0	0.00
24/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	118	0	118	0	0.00
24/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	255	0	255	0	0.00
24/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	5	0	5	0	700.00
24/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	39	0	39	0	680.00
24/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	12184	12	12184	12	0.00
24/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	7890	8	7890	8	0.00
24/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	3031	3	3031	3	700.00
24/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	5739	6	5739	6	11,695.00
24/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	15396	15	15396	15	0.00
24/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	15564	15	15564	15	0.00
24/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	5074	5	5074	5	0.00
24/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	15480	15	15480	15	0.00
24/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	6434	6	6434	6	340.00
24/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	6083	6	6083	6	5,000.00
24/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	5403	5	5403	5	5,000.00
24/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	8265	8	8265	8	0.00
24/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	5204	5	5204	5	33.00
24/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	11221	11	11221	11	0.00
24/12/2015	R186 On 05-May-16			Bond Future	9.60	110.1299	9.6022	110.1299	0.00
24/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	398	0	398	0	0.00
24/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	390	0	390	0	0.00
24/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	406	0	406	0	0.00
24/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	867	1	867	1	0.00
24/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	1029	1	1029	1	0.00
24/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	65	0	65	0	0.00
24/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	9594	9	9594	9	0.00
24/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	9457	9	9457	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
24/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	15373	15	15373	15	0.00
24/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	9526	9	9526	9	0.00
24/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	6915	7	6915	7	1,900.00
24/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	6344	6	6344	6	5,350.00
24/12/2015	R186 On 04-August-16			Bond Future	9.67	106.9988	9.6681	106.9988	0.00
24/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	939	1	939	1	0.00
24/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	966	1	966	1	0.00
24/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	952	1	952	1	0.00
24/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	9245	9	9245	9	0.00
24/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	9184	9	9184	9	0.00
24/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	9124	9	9124	9	0.00
24/12/2015	R197 On 04-February-16			Bond Future	289.84	289.8753	289.8353	289.8753	714.00
24/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	7165	7	7165	7	0.00
24/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	7175	7	7175	7	0.00
24/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	7155	7	7155	7	0.00
24/12/2015	R197 On 05-May-16			Bond Future	295.04	295.0847	295.0409	295.0847	0.00
24/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	4969	5	4969	5	0.00
24/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	4959	5	4959	5	0.00
24/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	4949	5	4949	5	0.00
24/12/2015	R202 On 04-February-16			Bond Future	235.40	235.4316	235.4003	235.4316	43,034.00
24/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	4590	5	4590	5	0.00
24/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	4600	5	4600	5	0.00
24/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	4610	5	4610	5	0.00
24/12/2015	R202 On 05-May-16			Bond Future	239.63	239.6626	239.6280	239.6626	0.00
24/12/2015	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
24/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	7372	7	7372	7	0.00
24/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	7382	7	7382	7	0.00
24/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	7362	7	7362	7	0.00
24/12/2015	R203 On 04-February-16			Bond Future	8.35	103.2221	8.3458	103.2221	17,164.00
24/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	2	0	2	0	0.00
24/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	2	0	2	0	0.00
24/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	2	0	2	0	0.00
24/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	1641	2	1641	2	0.00
24/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	1626	2	1626	2	0.00
24/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	1611	2	1611	2	0.00
24/12/2015	R203 On 05-May-16			Bond Future	8.54	100.9250	8.5369	100.9250	0.00
24/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	36	0	36	0	0.00
24/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	38	0	38	0	0.00
24/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	37	0	37	0	0.00
24/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	1649	2	1649	2	0.00
24/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	1672	2	1672	2	0.00
24/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	1661	2	1661	2	0.00
24/12/2015	R203 On 04-August-16			Bond Future	8.67	102.9184	8.6744	102.9184	0.00
24/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	62	0	62	0	0.00
24/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	65	0	65	0	0.00
24/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	64	0	64	0	0.00
24/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1539	1	1539	1	0.00
24/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1529	1	1529	1	0.00
24/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1548	2	1548	2	0.00
24/12/2015	R204 On 04-February-16			Bond Future	8.75	99.2884	8.7485	99.2884	38,369.00
24/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	3	0	3	0	0.00
24/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	3	0	3	0	0.00
24/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	2	0	2	0	0.00
24/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	3133	3	3133	3	0.00
24/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	3107	3	3107	3	0.00
24/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	3158	3	3158	3	0.00
24/12/2015	R204 On 05-May-16			Bond Future	8.90	101.0907	8.8964	101.0907	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
24/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	121	0	121	0	0.00
24/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	118	0	118	0	0.00
24/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	115	0	115	0	0.00
24/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	2753	3	2753	3	0.00
24/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	2773	3	2773	3	0.00
24/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	2732	3	2732	3	0.00
24/12/2015	R204 On 04-August-16			Bond Future	9.01	99.0442	9.0115	99.0442	0.00
24/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	190	0	190	0	0.00
24/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	193	0	193	0	0.00
24/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	197	0	197	0	0.00
24/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	2837	3	2837	3	0.00
24/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	2819	3	2819	3	0.00
24/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	2855	3	2855	3	0.00
24/12/2015	R207 On 04-February-16			Bond Future	9.01	94.8896	9.0061	94.8896	46,776.00
24/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
24/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	1	0	1	0	19.00
24/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	1	0	1	0	0.00
24/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	1	0	1	0	0.00
24/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	4872	5	4872	5	0.00
24/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	4839	5	4839	5	0.00
24/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	5642	6	5642	6	0.00
24/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	4906	5	4906	5	0.00
24/12/2015	R207 On 05-May-16			Bond Future	9.14	96.6122	9.1379	96.6122	0.00
24/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	132	0	132	0	0.00
24/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	126	0	126	0	0.00
24/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	129	0	129	0	0.00
24/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	66	0	66	0	43.00
24/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	4036	4	4036	4	0.00
24/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	4008	4	4008	4	0.00
24/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	4880	5	4880	5	0.00
24/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	4065	4	4065	4	0.00
24/12/2015	R207 On 04-August-16			Bond Future	9.24	94.8746	9.2427	94.8746	0.00
24/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	297	0	297	0	0.00
24/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	287	0	287	0	0.00

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24/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	292	0	292	0	0.00
24/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	3851	4	3851	4	0.00
24/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	3826	4	3826	4	0.00
24/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	3802	4	3802	4	0.00
24/12/2015	R208 On 04-February-16			Bond Future	9.17	92.8141	9.1680	92.8141	40,521.00
24/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	3	0	3	0	0.00
24/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	3	0	3	0	0.00
24/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	3	0	3	0	0.00
24/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	5608	5	5608	5	0.00
24/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	5527	5	5527	5	0.00
24/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	5568	5	5568	5	0.00
24/12/2015	R208 On 05-May-16			Bond Future	9.28	91.0971	9.2783	91.0971	0.00
24/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	172	0	172	0	0.00
24/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	180	0	180	0	0.00
24/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	176	0	176	0	0.00
24/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	4961	5	4961	5	0.00
24/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	4927	5	4927	5	0.00
24/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	4996	5	4996	5	0.00
24/12/2015	R208 On 04-August-16			Bond Future	9.37	92.8964	9.3654	92.8964	0.00
24/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	320	0	320	0	0.00
24/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	325	0	325	0	0.00
24/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	330	0	330	0	0.00
24/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	5255	5	5255	5	0.00
24/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	5223	5	5223	5	0.00
24/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	5191	5	5191	5	0.00
24/12/2015	R209 On 04-February-16			Bond Future	9.98	70.3215	9.9784	70.3215	41,013.00
24/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	26	0	26	0	0.00
24/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	28	0	28	0	0.00
24/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	29	0	29	0	0.00
24/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	529	1	529	1	0.00
24/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	8582	8	8582	8	0.00
24/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	8733	9	8733	9	0.00
24/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	3565	3	3565	3	2,200.00
24/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	8657	8	8657	8	0.00

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24/12/2015	R209 On 05-May-16			Bond Future	10.05	68.4482	10.0472	68.4482	0.00
24/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	643	1	643	1	6,700.00
24/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	655	1	655	1	0.00
24/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	138	0	138	0	6,700.00
24/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	632	1	632	1	0.00
24/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	7809	8	7809	8	0.00
24/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	7747	8	7747	8	0.00
24/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	7872	8	7872	8	0.00
24/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	13169	13	13169	13	0.00
24/12/2015	R209 On 04-August-16			Bond Future	10.10	69.8005	10.1038	69.8005	0.00
24/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	5311	5	5311	5	6,000.00
24/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	1491	2	1491	2	0.00
24/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	1528	2	1528	2	0.00
24/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	1509	2	1509	2	0.00
24/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	2247	2	2247	2	6,000.00
24/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	7156	7	7156	7	0.00
24/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	2308	2	2308	2	0.00
24/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	7260	7	7260	7	0.00
24/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	7208	7	7208	7	0.00
24/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	5523	5	5523	5	0.00
24/12/2015	R210 On 04-February-16			Bond Future	178.85	178.8721	178.8478	178.8721	3,861.00
24/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	6152	6	6152	6	0.00
24/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	6162	6	6162	6	0.00
24/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	6142	6	6142	6	0.00
24/12/2015	R210 On 05-May-16			Bond Future	179.89	179.9199	179.8933	179.9199	0.00
24/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	5097	5	5097	5	0.00
24/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	5107	5	5107	5	0.00
24/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	5117	5	5117	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2015	R211 On 04-February-16			Bond Future	134.67	134.6886	134.6703	134.6886	860.00
24/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4330	4	4330	4	0.00
24/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4340	4	4340	4	0.00
24/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4320	4	4320	4	0.00
24/12/2015	R211 On 05-May-16			Bond Future	137.09	137.1092	137.0891	137.1092	0.00
24/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1901	2	1901	2	0.00
24/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1911	2	1911	2	0.00
24/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1921	2	1921	2	0.00
24/12/2015	R212 On 04-February-16			Bond Future	140.54	140.5626	140.5429	140.5626	1,569.00
24/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	5457	5	5457	5	0.00
24/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	5447	5	5447	5	0.00
24/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	5467	5	5467	5	0.00
24/12/2015	R212 On 05-May-16			Bond Future	143.07	143.0888	143.0672	143.0888	0.00
24/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	1933	2	1933	2	0.00
24/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	1923	2	1923	2	0.00
24/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	1943	2	1943	2	0.00
24/12/2015	R213 On 04-February-16			Bond Future	9.94	80.6431	9.9390	80.6431	41,590.00
24/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	34	0	34	0	0.00
24/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	35	0	35	0	0.00
24/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	32	0	32	0	0.00
24/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	8249	8	8249	8	0.00
24/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	8176	8	8176	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
24/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	8322	8	8322	8	0.00
24/12/2015	R213 On 05-May-16			Bond Future	10.01	78.5570	10.0137	78.5570	0.00
24/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	423	0	423	0	0.00
24/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	431	0	431	0	0.00
24/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	439	0	439	0	0.00
24/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	9074	9	9074	9	0.00
24/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	9140	9	9140	9	0.00
24/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	9009	9	9009	9	0.00
24/12/2015	R213 On 04-August-16			Bond Future	10.07	80.1084	10.0744	80.1084	0.00
24/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	1111	1	1111	1	0.00
24/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	1140	1	1140	1	0.00
24/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	1125	1	1125	1	0.00
24/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	8349	8	8349	8	0.00
24/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	8237	8	8237	8	0.00
24/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	8293	8	8293	8	0.00
24/12/2015	R214 On 04-February-16			Bond Future	10.10	70.4689	10.1004	70.4689	30,186.00
24/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	304	0	304	0	0.00
24/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
24/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	215	0	215	0	0.00
24/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	4802	5	4802	5	25.00
24/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	16506	16	16506	16	0.00
24/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	16412	16	16412	16	0.00
24/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	5449	5	5449	5	25.00
24/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	16599	16	16599	16	0.00
24/12/2015	R214 On 05-May-16			Bond Future	10.17	68.4517	10.1680	68.4517	4,680.00
24/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	534	1	534	1	0.00
24/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	554	1	554	1	0.00
24/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	544	1	544	1	0.00
24/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	931	1	931	1	0.00
24/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	8821	9	8821	9	0.00
24/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	8889	9	8889	9	0.00
24/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	8958	9	8958	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
24/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	6976	7	6976	7	0.00
24/12/2015	R214 On 04-August-16			Bond Future	10.22	69.8035	10.2235	69.8035	0.00
24/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	1437	1	1437	1	1,300.00
24/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	7710	8	7710	8	6,300.00
24/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	1331	1	1331	1	0.00
24/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	1365	1	1365	1	0.00
24/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	1348	1	1348	1	0.00
24/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	504	1	504	1	1,300.00
24/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	3988	4	3988	4	6,300.00
24/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	8062	8	8062	8	0.00
24/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	8178	8	8178	8	0.00
24/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	7833	8	7833	8	0.00
24/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	1362	1	1362	1	0.00
24/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	3500	3	3500	3	0.00
24/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	8120	8	8120	8	0.00
24/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	12871	13	12871	13	0.00
24/12/2015	R248 On 04-February-16			Bond Future	10.16	90.8383	10.1617	90.8383	60,433.00
24/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	49	0	49	0	0.00
24/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	54	0	54	0	0.00
24/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	51	0	51	0	0.00
24/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	318	0	318	0	0.00
24/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	445	1	445	1	0.00
24/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	6608	6	6608	6	75.00
24/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	10753	11	10753	11	0.00
24/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	10653	10	10653	10	0.00
24/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	10853	11	10853	11	0.00
24/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	5803	6	5803	6	75.00
24/12/2015	R248 On 05-May-16			Bond Future	10.23	88.0499	10.2320	88.0499	0.00
24/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	603	1	603	1	0.00
24/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	615	1	615	1	0.00
24/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	627	1	627	1	0.00
24/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	11887	12	11887	12	0.00
24/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	11978	12	11978	12	0.00
24/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	11797	12	11797	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
24/12/2015	R248 On 04-August-16			Bond Future	10.29	89.7888	10.2902	89.7888	0.00
24/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	1580	2	1580	2	0.00
24/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	1560	2	1560	2	0.00
24/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	1601	2	1601	2	0.00
24/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	10748	11	10748	11	0.00
24/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	10824	11	10824	11	0.00
24/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	10902	11	10902	11	0.00