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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2015	2025 On 04-February-16			Bond Future	123.92	123.9342	123.9172	123.9342	950.00
13/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2073	2	2073	2	0.00
13/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2083	2	2083	2	0.00
13/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2093	2	2093	2	0.00
13/11/2015	2025 On 05-May-16			Bond Future	126.05	126.0692	126.0502	126.0692	0.00
13/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	50	0	50	0	0.00
13/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	60	0	60	0	0.00
13/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	40	0	40	0	0.00
13/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2030 On 04-February-16			Bond Future	9.07	91.8622	9.0727	91.8622	9,973.00
13/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	2421	2	2421	2	0.00
13/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	2497	2	2497	2	0.00
13/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	2344	2	2344	2	0.00
13/11/2015	2030 On 05-May-16			Bond Future	9.14	93.4380	9.1394	93.4380	0.00
13/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	1019	1	1019	1	0.00
13/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	1092	1	1092	1	0.00
13/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	945	1	945	1	0.00
13/11/2015	2032 On 04-February-16			Bond Future	9.18	95.2631	9.1823	95.2631	2,957.00
13/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	139	0	139	0	0.00
13/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	918	1	918	1	0.00
13/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2032 On 04-February-16	8.70	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
13/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	0	0	0	0	22.00
13/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	0	0	0	0	22.00
13/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3906	4	3906	4	0.00
13/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3822	4	3822	4	0.00
13/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3989	4	3989	4	0.00
13/11/2015	2032 On 05-May-16			Bond Future	9.25	92.7407	9.2475	92.7407	0.00
13/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	2027	2	2027	2	0.00
13/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	1867	2	1867	2	0.00
13/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	1947	2	1947	2	0.00
13/11/2015	2032 On 04-August-16			Bond Future	9.31	94.4124	9.3075	94.4124	0.00
13/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	2394	2	2394	2	0.00
13/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	2314	2	2314	2	0.00
13/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	2473	2	2473	2	0.00
13/11/2015	2033 On 04-February-16			Bond Future	105.57	104.9649	105.5682	104.9649	185.00
13/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3158	3	3158	3	0.00
13/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3168	3	3168	3	0.00
13/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3178	3	3178	3	0.00
13/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2033 On 05-May-16			Bond Future	106.41	105.7986	106.4111	105.7986	0.00
13/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	4011	3	4011	3	0.00
13/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	4001	3	4001	3	0.00
13/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	4021	3	4021	3	0.00
13/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2037 On 04-February-16			Bond Future	9.34	92.5733	9.3403	92.5733	49,449.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	764	1	764	1	0.00
13/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	5287	5	5287	5	0.00
13/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	5194	5	5194	5	0.00
13/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	346	0	346	0	16.00
13/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	5381	5	5381	5	0.00
13/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	0	0	0	0	16.00
13/11/2015	2037 On 05-May-16			Bond Future	9.40	94.1615	9.4049	94.1615	0.00
13/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	3531	3	3531	3	0.00
13/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	3620	4	3620	4	0.00
13/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	3441	3	3441	3	0.00
13/11/2015	2037 On 04-August-16			Bond Future	9.47	91.6000	9.4657	91.6000	0.00
13/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	1832	2	1832	2	0.00
13/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	1746	2	1746	2	0.00
13/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	1918	2	1918	2	0.00
13/11/2015	2038 On 04-February-16			Bond Future	129.32	128.8815	129.3205	128.8815	13,599.00
13/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1689	2	1689	2	0.00
13/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1679	2	1679	2	0.00
13/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1669	2	1669	2	0.00
13/11/2015	2038 On 05-May-16			Bond Future	131.55	131.1019	131.5467	131.1019	0.00
13/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	557	0	557	0	0.00
13/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	537	0	537	0	0.00

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13/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	547	0	547	0	0.00
13/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2044 On 04-February-16			Bond Future	9.42	93.7958	9.4180	93.7958	17,852.00
13/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	1480	2	1480	2	0.00
13/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3912	4	3912	4	0.00
13/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	0	0	0	0	25.00
13/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	4111	4	4111	4	0.00
13/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	4011	4	4011	4	0.00
13/11/2015	2044 On 05-May-16			Bond Future	9.48	95.4049	9.4804	95.4049	0.00
13/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	4480	4	4480	4	0.00
13/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	4678	5	4678	5	0.00
13/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	4579	4	4579	4	0.00
13/11/2015	2044 On 04-August-16			Bond Future	9.54	92.7407	9.5393	92.7407	0.00
13/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	356	0	356	0	0.00
13/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	265	0	265	0	0.00
13/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	447	0	447	0	0.00
13/11/2015	2046 On 04-February-16			Bond Future	130.93	130.0901	130.9265	130.0901	9,112.00
13/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	2936	2	2936	2	0.00
13/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	2926	2	2926	2	0.00
13/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	2916	2	2916	2	0.00
13/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00

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13/11/2015	2046 On 05-May-16			Bond Future	131.75	130.9023	131.7518	130.9023	0.00
13/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	1752	1	1752	1	0.00
13/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	1762	1	1762	1	0.00
13/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	1742	1	1742	1	0.00
13/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2050 On 04-February-16			Bond Future	136.71	135.9051	136.7097	135.9051	7,634.00
13/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	1300	2	1300	2	0.00
13/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	1290	2	1290	2	0.00
13/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	1280	2	1280	2	0.00
13/11/2015	2050 On 05-May-16			Bond Future	139.06	138.2461	139.0626	138.2461	0.00
13/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	1073	0	1073	0	0.00
13/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	1053	0	1053	0	0.00
13/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	1063	0	1063	0	0.00
13/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
13/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
13/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	AL37 On 04-February-16			Index Future	470.85	471.0050	470.8510	471.0050	2.00
13/11/2015	AL37 On 05-May-16			Index Future	478.92	479.0790	478.9180	479.0790	0.00
13/11/2015	AL7T On 04-February-16			Index Future	549.09	549.5330	549.0940	549.5330	0.00
13/11/2015	AL7T On 05-May-16			Index Future	558.50	558.9540	558.5010	558.9540	0.00
13/11/2015	ALBI On 04-February-16			Index Future	499.95	500.3210	499.9470	500.3210	611.00
13/11/2015	ALBI On 05-May-16			Index Future	508.51	508.8980	508.5120	508.8980	0.00
13/11/2015	ALBI On 04-August-16			Index Future	517.58	517.9690	517.5750	517.9690	0.00
13/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	CS23 On 25-January-23			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
13/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2015	EL28 On 04-February-16			Bond Future	128.18	128.1993	128.1835	128.1993	0.00
13/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	817	1	817	1	0.00
13/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	827	1	827	1	0.00
13/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	807	1	807	1	0.00
13/11/2015	EL28 On 05-May-16			Bond Future	128.82	128.8331	128.8154	128.8331	0.00
13/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	185	0	185	0	0.00
13/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	195	0	195	0	0.00
13/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	175	0	175	0	0.00
13/11/2015	ES33 On 04-February-16			Bond Future	10.20	81.2091	10.1991	81.2091	6,569.00
13/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1427	1	1427	1	0.00
13/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1289	1	1289	1	0.00
13/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1358	1	1358	1	0.00
13/11/2015	ES33 On 05-May-16			Bond Future	10.29	78.8124	10.2923	78.8124	0.00
13/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1974	2	1974	2	0.00
13/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1905	2	1905	2	0.00
13/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	2043	2	2043	2	0.00
13/11/2015	ES33 On 04-August-16			Bond Future	10.38	80.2330	10.3809	80.2330	0.00
13/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
13/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
13/11/2015	ES33 On 04-August-16	10.25	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
13/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	928	1	928	1	0.00
13/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	795	1	795	1	0.00
13/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	862	1	862	1	0.00
13/11/2015	GOVI On 04-February-16			GOVI	497.69	498.0770	497.6940	498.0770	448.00
13/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
13/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
13/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
13/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	143060	14	143060	14	0.00
13/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	143160	14	143160	14	0.00
13/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	142960	14	142960	14	0.00
13/11/2015	GOVI On 05-May-16			GOVI	506.22	506.6160	506.2210	506.6160	146.00
13/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
13/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
13/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
13/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	117690	11	117690	11	0.00
13/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	117790	11	117790	11	0.00
13/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	117890	11	117890	11	0.00
13/11/2015	GOVI On 04-August-16			GOVI	515.24	515.6460	515.2430	515.6460	0.00
13/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
13/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
13/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
13/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	57670	5	57670	5	0.00
13/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	57470	5	57470	5	0.00
13/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	57570	5	57570	5	0.00
13/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/11/2015	IGOV On 04-February-16			Index Future	238.01	237.6380	238.0090	237.6380	1,035.00
13/11/2015	IGOV On 05-May-16			Index Future	242.11	241.7310	242.1050	241.7310	21.00
13/11/2015	IGOV On 04-August-16			Index Future	246.44	246.0580	246.4400	246.0580	0.00
13/11/2015	ILBI On 04-February-16			Index Future	644.35	643.5070	644.3460	643.5070	157.00
13/11/2015	ILBI On 05-May-16			Index Future	655.40	654.5530	655.4040	654.5530	0.00
13/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.90	99.9067	99.9005	99.9067	0.00
13/11/2015	IS02 On 18-December-17			Interest Rate Swap	100.10	100.1267	100.1027	100.1267	0.00
13/11/2015	IS05 On 17-December-20			Interest Rate Swap	100.05	100.0273	100.0534	100.0273	0.00
13/11/2015	IS10 On 17-December-25			Interest Rate Swap	102.10	102.0890	102.0993	102.0890	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
13/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
13/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
13/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	0.00
13/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	2,000.00
13/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
13/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
13/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
13/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
13/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
13/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
13/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
13/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.90	92.1000	7.9000	92.1000	0.00
13/11/2015	R023 On 04-February-16			Bond Future	8.45	99.8156	8.4509	99.8156	9,944.00
13/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	495	1	495	1	0.00
13/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	469	0	469	0	0.00
13/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	482	0	482	0	0.00
13/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2861	3	2861	3	0.00
13/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2822	3	2822	3	0.00
13/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2782	3	2782	3	0.00
13/11/2015	R023 On 05-May-16			Bond Future	8.52	97.6001	8.5194	97.6001	0.00
13/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1350	1	1350	1	0.00
13/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1330	1	1330	1	0.00
13/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1310	1	1310	1	0.00
13/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2678	3	2678	3	0.00
13/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2648	3	2648	3	0.00
13/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2709	3	2709	3	0.00
13/11/2015	R023 On 04-August-16			Bond Future	8.58	99.3589	8.5790	99.3589	0.00
13/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1599	2	1599	2	0.00
13/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1618	2	1618	2	0.00
13/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1638	2	1638	2	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
13/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	3218	3	3218	3	0.00
13/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	3247	3	3247	3	0.00
13/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	3188	3	3188	3	0.00
13/11/2015	R186 On 04-February-16			Bond Future	8.68	114.1703	8.6788	114.1703	52,945.00
13/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	76	0	76	0	0.00
13/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	300	0	300	0	680.00
13/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1301	1	1301	1	900.00
13/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2337	2	2337	2	0.00
13/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	4530	5	4530	5	0.00
13/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	73	0	73	0	0.00
13/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	70	0	70	0	0.00
13/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	2676	3	2676	3	0.00
13/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2139	2	2139	2	0.00
13/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	2546	3	2546	3	0.00
13/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	1951	2	1951	2	0.00
13/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	2764	3	2764	3	0.00
13/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	435	0	435	0	2,500.00
13/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1165	1	1165	1	680.00
13/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	6383	6	6383	6	0.00
13/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	3043	3	3043	3	0.00
13/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	694	1	694	1	2,500.00
13/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1802	2	1802	2	11,695.00
13/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	9372	9	9372	9	0.00
13/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	9534	9	9534	9	0.00
13/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	1484	1	1484	1	0.00
13/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	9453	9	9453	9	0.00
13/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	2168	2	2168	2	340.00
13/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1979	2	1979	2	5,000.00
13/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1637	2	1637	2	5,000.00
13/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	3292	3	3292	3	0.00
13/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	1544	2	1544	2	33.00
13/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	5552	5	5552	5	0.00
13/11/2015	R186 On 05-May-16			Bond Future	8.74	116.1282	8.7437	116.1282	0.00
13/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	1680	2	1680	2	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
13/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	1654	2	1654	2	0.00
13/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	1706	2	1706	2	0.00
13/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	2978	3	2978	3	0.00
13/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	3366	3	3366	3	0.00
13/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	383	0	383	0	0.00
13/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	4762	5	4762	5	0.00
13/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	4662	5	4662	5	0.00
13/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	9595	9	9595	9	0.00
13/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	4712	5	4712	5	0.00
13/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2932	3	2932	3	1,900.00
13/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	2586	3	2586	3	5,350.00
13/11/2015	R186 On 04-August-16			Bond Future	8.80	112.9201	8.8019	112.9201	0.00
13/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	2580	3	2580	3	0.00
13/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	2640	3	2640	3	0.00
13/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	2610	3	2610	3	0.00
13/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4864	5	4864	5	0.00
13/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4819	5	4819	5	0.00
13/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	4775	5	4775	5	0.00
13/11/2015	R197 On 04-February-16			Bond Future	293.72	293.7565	293.7153	293.7565	714.00
13/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	3285	3	3285	3	0.00
13/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	3295	3	3295	3	0.00
13/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	3275	3	3275	3	0.00
13/11/2015	R197 On 05-May-16			Bond Future	298.77	298.8164	298.7710	298.8164	0.00
13/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	1239	1	1239	1	0.00
13/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	1229	1	1229	1	0.00
13/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	1219	1	1219	1	0.00
13/11/2015	R202 On 04-February-16			Bond Future	242.70	242.2227	242.6996	242.2227	47,671.00
13/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2710	2	2710	2	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
13/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2690	2	2690	2	0.00
13/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2700	2	2700	2	0.00
13/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
13/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
13/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
13/11/2015	R202 On 05-May-16			Bond Future	246.88	246.3947	246.8772	246.3947	0.00
13/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	123	1	123	1	0.00
13/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	133	1	133	1	0.00
13/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	113	1	113	1	0.00
13/11/2015	R203 On 04-February-16			Bond Future	7.49	104.4709	7.4937	104.4709	15,947.00
13/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	179	0	179	0	0.00
13/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	169	0	169	0	0.00
13/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	174	0	174	0	0.00
13/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	549	1	549	1	0.00
13/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	539	1	539	1	0.00
13/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	529	1	529	1	0.00
13/11/2015	R203 On 05-May-16			Bond Future	7.60	102.0941	7.5981	102.0941	0.00
13/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	223	0	223	0	0.00
13/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	232	0	232	0	0.00
13/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	227	0	227	0	0.00
13/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	662	1	662	1	0.00
13/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	678	1	678	1	0.00
13/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	670	1	670	1	0.00
13/11/2015	R203 On 04-August-16			Bond Future	7.68	103.9341	7.6763	103.9341	0.00
13/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	232	0	232	0	0.00
13/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	239	0	239	0	0.00
13/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	236	0	236	0	0.00
13/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	680	1	680	1	0.00
13/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	674	1	674	1	0.00
13/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	687	1	687	1	0.00
13/11/2015	R204 On 04-February-16			Bond Future	7.83	101.5494	7.8338	101.5494	30,253.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	269	0	269	0	0.00
13/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	261	0	261	0	0.00
13/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	254	0	254	0	0.00
13/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	1110	1	1110	1	0.00
13/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	1092	1	1092	1	0.00
13/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	1128	1	1128	1	0.00
13/11/2015	R204 On 05-May-16			Bond Future	7.93	103.2908	7.9276	103.2908	0.00
13/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	621	1	621	1	0.00
13/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	611	1	611	1	0.00
13/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	601	1	601	1	0.00
13/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	1025	1	1025	1	0.00
13/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	1038	1	1038	1	0.00
13/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	1011	1	1011	1	0.00
13/11/2015	R204 On 04-August-16			Bond Future	8.01	101.1132	8.0094	101.1132	0.00
13/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	648	1	648	1	0.00
13/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	657	1	657	1	0.00
13/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	666	1	666	1	0.00
13/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	1208	1	1208	1	0.00
13/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	1196	1	1196	1	0.00
13/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	1220	1	1220	1	0.00
13/11/2015	R207 On 04-February-16			Bond Future	8.09	97.7401	8.0900	97.7401	47,160.00
13/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	77	0	77	0	43.00
13/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	173	0	173	0	19.00
13/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	179	0	179	0	0.00
13/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	168	0	168	0	0.00
13/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	2117	2	2117	2	0.00
13/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	2090	2	2090	2	0.00
13/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2791	3	2791	3	0.00
13/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	2145	2	2145	2	0.00
13/11/2015	R207 On 05-May-16			Bond Future	8.18	99.4164	8.1816	99.4164	0.00
13/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	680	1	680	1	0.00
13/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	657	1	657	1	0.00
13/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	668	1	668	1	0.00
13/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	391	0	391	0	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1693	2	1693	2	0.00
13/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1673	2	1673	2	0.00
13/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	2323	2	2323	2	0.00
13/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1713	2	1713	2	0.00
13/11/2015	R207 On 04-August-16			Bond Future	8.26	97.5645	8.2632	97.5645	0.00
13/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	961	1	961	1	0.00
13/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	937	1	937	1	0.00
13/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	949	1	949	1	0.00
13/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1728	2	1728	2	0.00
13/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1711	2	1711	2	0.00
13/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1695	2	1695	2	0.00
13/11/2015	R208 On 04-February-16			Bond Future	8.23	96.3204	8.2340	96.3204	38,271.00
13/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	314	0	314	0	0.00
13/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	305	0	305	0	0.00
13/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	323	0	323	0	0.00
13/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	2290	2	2290	2	0.00
13/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	2227	2	2227	2	0.00
13/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	2259	2	2259	2	0.00
13/11/2015	R208 On 05-May-16			Bond Future	8.31	94.5716	8.3118	94.5716	0.00
13/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	890	1	890	1	0.00
13/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	919	1	919	1	0.00
13/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	905	1	905	1	0.00
13/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	2100	2	2100	2	0.00
13/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	2076	2	2076	2	0.00
13/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	2124	2	2124	2	0.00
13/11/2015	R208 On 04-August-16			Bond Future	8.38	96.2760	8.3809	96.2760	0.00
13/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1069	1	1069	1	0.00
13/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1083	1	1083	1	0.00
13/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1097	1	1097	1	0.00
13/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2504	2	2504	2	0.00
13/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2481	2	2481	2	0.00
13/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2458	2	2458	2	0.00
13/11/2015	R209 On 04-February-16			Bond Future	9.24	75.1978	9.2398	75.1978	41,102.00
13/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	733	1	733	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	751	1	751	1	0.00
13/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	770	1	770	1	0.00
13/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3185	3	3185	3	0.00
13/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	4325	4	4325	4	0.00
13/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	4442	4	4442	4	0.00
13/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	1225	1	1225	1	2,200.00
13/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	4383	4	4383	4	0.00
13/11/2015	R209 On 05-May-16			Bond Future	9.30	73.3388	9.2978	73.3388	0.00
13/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2076	2	2076	2	6,700.00
13/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2104	2	2104	2	0.00
13/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	591	1	591	1	6,700.00
13/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2048	2	2048	2	0.00
13/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	4228	4	4228	4	0.00
13/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	4182	4	4182	4	0.00
13/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	4274	4	4274	4	0.00
13/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	8608	9	8608	9	0.00
13/11/2015	R209 On 04-August-16			Bond Future	9.35	74.6607	9.3509	74.6607	0.00
13/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3352	3	3352	3	0.00
13/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3418	3	3418	3	0.00
13/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3385	3	3385	3	0.00
13/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	4134	4	4134	4	0.00
13/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	4058	4	4058	4	0.00
13/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	4096	4	4096	4	0.00
13/11/2015	R210 On 04-February-16			Bond Future	184.52	184.5413	184.5159	184.5413	3,356.00
13/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	484	0	484	0	0.00
13/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	494	0	494	0	0.00
13/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	474	0	474	0	0.00
13/11/2015	R210 On 05-May-16			Bond Future	185.53	185.5546	185.5264	185.5546	0.00
13/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	536	1	536	1	0.00
13/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	526	1	526	1	0.00
13/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	516	1	516	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
13/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
13/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
13/11/2015	R211 On 04-February-16			Bond Future	135.74	135.7412	135.7385	135.7412	1,010.00
13/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3261	3	3261	3	0.00
13/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3271	3	3271	3	0.00
13/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3251	3	3251	3	0.00
13/11/2015	R211 On 05-May-16			Bond Future	138.08	138.0796	138.0752	138.0796	0.00
13/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	915	1	915	1	0.00
13/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	925	1	925	1	0.00
13/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	935	1	935	1	0.00
13/11/2015	R212 On 04-February-16			Bond Future	142.12	142.1433	142.1236	142.1433	1,569.00
13/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3876	4	3876	4	0.00
13/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3866	4	3866	4	0.00
13/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3886	4	3886	4	0.00
13/11/2015	R212 On 05-May-16			Bond Future	144.57	144.5921	144.5703	144.5921	0.00
13/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	430	0	430	0	0.00
13/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	420	0	420	0	0.00
13/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	440	0	440	0	0.00
13/11/2015	R213 On 04-February-16			Bond Future	9.13	85.9223	9.1337	85.9223	31,687.00
13/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	942	1	942	1	0.00
13/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	964	1	964	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	921	1	921	1	0.00
13/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	3723	4	3723	4	0.00
13/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	3671	4	3671	4	0.00
13/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3776	4	3776	4	0.00
13/11/2015	R213 On 05-May-16			Bond Future	9.20	83.8486	9.1950	83.8486	0.00
13/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1598	2	1598	2	0.00
13/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1622	2	1622	2	0.00
13/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	1647	2	1647	2	0.00
13/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4816	5	4816	5	0.00
13/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4865	5	4865	5	0.00
13/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4767	5	4767	5	0.00
13/11/2015	R213 On 04-August-16			Bond Future	9.25	85.3597	9.2505	85.3597	0.00
13/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	2782	3	2782	3	0.00
13/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	2842	3	2842	3	0.00
13/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	2812	3	2812	3	0.00
13/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	4607	5	4607	5	0.00
13/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	4524	4	4524	4	0.00
13/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	4565	5	4565	5	0.00
13/11/2015	R214 On 04-February-16			Bond Future	9.31	75.8290	9.3115	75.8290	32,977.00
13/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	2727	3	2727	3	0.00
13/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	59	0	59	0	0.00
13/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	61	0	61	0	0.00
13/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	57	0	57	0	0.00
13/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	2327	2	2327	2	0.00
13/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	1704	2	1704	2	25.00
13/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	11044	11	11044	11	0.00
13/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	10952	11	10952	11	0.00
13/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	2041	2	2041	2	25.00
13/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	11135	11	11135	11	0.00
13/11/2015	R214 On 05-May-16			Bond Future	9.37	73.8357	9.3668	73.8357	0.00
13/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	1949	2	1949	2	0.00
13/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2005	2	2005	2	0.00
13/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	1977	2	1977	2	0.00
13/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4724	5	4724	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
13/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4774	5	4774	5	0.00
13/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4825	5	4825	5	0.00
13/11/2015	R214 On 04-August-16			Bond Future	9.42	75.1663	9.4170	75.1663	0.00
13/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3292	3	3292	3	0.00
13/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3358	3	3358	3	0.00
13/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3325	3	3325	3	0.00
13/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4565	5	4565	5	0.00
13/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4523	5	4523	5	0.00
13/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4607	5	4607	5	0.00
13/11/2015	R248 On 04-February-16			Bond Future	9.39	97.6511	9.3888	97.6511	55,118.00
13/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	579	1	579	1	0.00
13/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	1511	2	1511	2	0.00
13/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	0	0	0	0	75.00
13/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3832	4	3832	4	0.00
13/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3730	4	3730	4	0.00
13/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3935	4	3935	4	0.00
13/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	0	0	0	0	75.00
13/11/2015	R248 On 05-May-16			Bond Future	9.45	94.8918	9.4464	94.8918	0.00
13/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	4373	4	4373	4	0.00
13/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	4475	4	4475	4	0.00
13/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	4271	4	4271	4	0.00
13/11/2015	R248 On 04-August-16			Bond Future	9.50	96.6020	9.4990	96.6020	0.00
13/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
13/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	2272	2	2272	2	0.00
13/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	2370	2	2370	2	0.00
13/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	2467	2	2467	2	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
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