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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
18/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	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
18/11/2015	2025 On 04-February-16			Bond Future	123.83	123.8834	123.8347	123.8834	950.00
18/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2155	2	2155	2	0.00
18/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2165	2	2165	2	0.00
18/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2175	2	2175	2	0.00
18/11/2015	2025 On 05-May-16			Bond Future	125.96	126.0106	125.9600	126.0106	0.00
18/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	40	0	40	0	0.00
18/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	50	0	50	0	0.00
18/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	30	0	30	0	0.00
18/11/2015	2030 On 04-February-16			Bond Future	8.99	92.2976	8.9916	92.2976	9,973.00
18/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	1820	2	1820	2	0.00
18/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	1897	2	1897	2	0.00
18/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	1744	2	1744	2	0.00
18/11/2015	2030 On 05-May-16			Bond Future	9.06	93.8760	9.0562	93.8760	0.00
18/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	413	1	413	1	0.00
18/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	487	1	487	1	0.00
18/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	339	0	339	0	0.00
18/11/2015	2032 On 04-February-16			Bond Future	9.10	95.7681	9.0961	95.7681	8,417.00
18/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	820	1	820	1	0.00
18/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	1599	1	1599	1	0.00
18/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
18/11/2015	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
18/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	0	0	0	0	22.00
18/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	0	0	0	0	22.00
18/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3225	3	3225	3	0.00
18/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3142	3	3142	3	0.00
18/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3309	3	3309	3	0.00
18/11/2015	2032 On 05-May-16			Bond Future	9.16	93.2494	9.1593	93.2494	0.00
18/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	1339	1	1339	1	0.00
18/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	1180	1	1180	1	0.00
18/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	1259	1	1259	1	0.00
18/11/2015	2032 On 04-August-16			Bond Future	9.22	94.9320	9.2164	94.9320	0.00
18/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	1694	2	1694	2	0.00
18/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	1615	2	1615	2	0.00
18/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	1773	2	1773	2	0.00
18/11/2015	2033 On 04-February-16			Bond Future	105.50	105.5402	105.4997	105.5402	185.00
18/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3090	3	3090	3	0.00
18/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3100	3	3100	3	0.00
18/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3110	3	3110	3	0.00
18/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2033 On 05-May-16			Bond Future	106.34	106.3782	106.3360	106.3782	0.00
18/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3936	4	3936	4	0.00
18/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3926	4	3926	4	0.00
18/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	3946	4	3946	4	0.00
18/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2037 On 04-February-16			Bond Future	9.24	93.1679	9.2440	93.1679	51,499.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	1595	1	1595	1	0.00
18/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	485	0	485	0	0.00
18/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	4457	5	4457	5	0.00
18/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	4363	5	4363	5	0.00
18/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	0	0	0	0	16.00
18/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4550	5	4550	5	0.00
18/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	0	0	0	0	16.00
18/11/2015	2037 On 05-May-16			Bond Future	9.31	94.7613	9.3063	94.7613	0.00
18/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	2690	3	2690	3	0.00
18/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	2780	3	2780	3	0.00
18/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	2601	3	2601	3	0.00
18/11/2015	2037 On 04-August-16			Bond Future	9.36	92.2124	9.3642	92.2124	0.00
18/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	977	1	977	1	0.00
18/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	890	1	890	1	0.00
18/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	1063	1	1063	1	0.00
18/11/2015	2038 On 04-February-16			Bond Future	129.69	129.7443	129.6944	129.7443	16,637.00
18/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1316	1	1316	1	0.00
18/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1306	1	1306	1	0.00
18/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1296	1	1296	1	0.00
18/11/2015	2038 On 05-May-16			Bond Future	131.92	131.9723	131.9204	131.9723	0.00
18/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	930	1	930	1	0.00
18/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	910	1	910	1	0.00

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18/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	920	1	920	1	0.00
18/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2040 On 04-February-16			Bond Future	9.30	97.1091	9.3038	97.1091	1,616.00
18/11/2015	2040 On 04-February-16	9.49	Call	Bond Future	1708	1	1708	1	0.00
18/11/2015	2040 On 04-February-16	9.51	Call	Bond Future	1888	2	1888	2	0.00
18/11/2015	2040 On 04-February-16	9.50	Call	Bond Future	1798	2	1798	2	0.00
18/11/2015	2040 On 04-February-16	9.50	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2040 On 04-February-16	9.51	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2040 On 04-February-16	9.49	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2040 On 05-May-16			Bond Future	9.37	98.7698	9.3660	98.7698	0.00
18/11/2015	2040 On 05-May-16	9.51	Call	Bond Future	1309	1	1309	1	0.00
18/11/2015	2040 On 05-May-16	9.50	Call	Bond Future	1219	1	1219	1	0.00
18/11/2015	2040 On 05-May-16	9.49	Call	Bond Future	1129	1	1129	1	0.00
18/11/2015	2040 On 05-May-16	9.50	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2040 On 05-May-16	9.51	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2040 On 05-May-16	9.49	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2040 On 04-August-16			Bond Future	9.42	96.0428	9.4239	96.0428	0.00
18/11/2015	2040 On 04-August-16	9.50	Call	Bond Future	687	0	687	0	0.00
18/11/2015	2040 On 04-August-16	9.51	Call	Bond Future	777	1	777	1	0.00
18/11/2015	2040 On 04-August-16	9.49	Call	Bond Future	597	0	597	0	0.00
18/11/2015	2040 On 04-August-16	9.51	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2040 On 04-August-16	9.50	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2040 On 04-August-16	9.49	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2044 On 04-February-16			Bond Future	9.33	94.2941	9.3271	94.2941	18,852.00
18/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	2328	2	2328	2	0.00
18/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3064	3	3064	3	0.00
18/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	0	0	0	0	25.00
18/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	3263	3	3263	3	0.00
18/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3163	3	3163	3	0.00

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18/11/2015	2044 On 05-May-16			Bond Future	9.39	95.9067	9.3874	95.9067	0.00
18/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	3622	4	3622	4	0.00
18/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	3821	4	3821	4	0.00
18/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	3721	4	3721	4	0.00
18/11/2015	2044 On 04-August-16			Bond Future	9.44	93.2533	9.4435	93.2533	0.00
18/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	608	0	608	0	0.00
18/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	517	0	517	0	0.00
18/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	426	0	426	0	0.00
18/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2046 On 04-February-16			Bond Future	131.42	130.8925	131.4155	130.8925	11,598.00
18/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	3425	3	3425	3	0.00
18/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	3415	3	3415	3	0.00
18/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	3405	3	3405	3	0.00
18/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2046 On 05-May-16			Bond Future	132.24	131.7117	132.2425	131.7117	0.00
18/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	2243	2	2243	2	0.00
18/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	2253	2	2253	2	0.00
18/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	2233	2	2233	2	0.00
18/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2050 On 04-February-16			Bond Future	137.95	136.8395	137.9501	136.8395	9,475.00
18/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	60	1	60	1	0.00
18/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	50	1	50	1	0.00

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18/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	40	1	40	1	0.00
18/11/2015	2050 On 05-May-16			Bond Future	140.32	139.1891	140.3180	139.1891	0.00
18/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	2328	1	2328	1	0.00
18/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	2308	1	2308	1	0.00
18/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	2318	1	2318	1	0.00
18/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
18/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
18/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	AL37 On 04-February-16			Index Future	472.76	472.2370	472.7630	472.2370	2.00
18/11/2015	AL37 On 05-May-16			Index Future	480.84	480.3040	480.8390	480.3040	0.00
18/11/2015	AL7T On 04-February-16			Index Future	552.64	551.8250	552.6430	551.8250	0.00
18/11/2015	AL7T On 05-May-16			Index Future	562.08	561.2510	562.0830	561.2510	0.00
18/11/2015	ALBI On 04-February-16			Index Future	503.13	502.4550	503.1340	502.4550	611.00
18/11/2015	ALBI On 05-May-16			Index Future	511.73	511.0390	511.7290	511.0390	0.00
18/11/2015	ALBI On 04-August-16			Index Future	520.85	520.1540	520.8480	520.1540	0.00
18/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	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
18/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/11/2015	EL28 On 04-February-16			Bond Future	128.11	128.1524	128.1077	128.1524	0.00
18/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	892	1	892	1	0.00
18/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	902	1	902	1	0.00
18/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	882	1	882	1	0.00
18/11/2015	EL28 On 05-May-16			Bond Future	128.73	128.7785	128.7320	128.7785	0.00
18/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	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
18/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	268	0	268	0	0.00
18/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	278	0	278	0	0.00
18/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	258	0	258	0	0.00
18/11/2015	ES33 On 04-February-16			Bond Future	10.11	81.6140	10.1061	81.6140	6,569.00
18/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	797	1	797	1	0.00
18/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	659	1	659	1	0.00
18/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	728	1	728	1	0.00
18/11/2015	ES33 On 05-May-16			Bond Future	10.20	79.2200	10.1968	79.2200	0.00
18/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1337	2	1337	2	0.00
18/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1268	1	1268	1	0.00
18/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1406	2	1406	2	0.00
18/11/2015	ES33 On 04-August-16			Bond Future	10.28	80.6494	10.2823	80.6494	0.00
18/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
18/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
18/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
18/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	280	0	280	0	0.00
18/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	147	0	147	0	0.00
18/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	214	0	214	0	0.00
18/11/2015	GOVI On 04-February-16			GOVI	500.62	499.9850	500.6240	499.9850	449.00
18/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
18/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
18/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
18/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	113760	12	113760	12	0.00
18/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	113860	12	113860	12	0.00
18/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	113660	12	113660	12	0.00
18/11/2015	GOVI On 05-May-16			GOVI	509.18	508.5260	509.1760	508.5260	146.00
18/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
18/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	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
18/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
18/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	88140	9	88140	9	0.00
18/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	88240	9	88240	9	0.00
18/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	88340	9	88340	9	0.00
18/11/2015	GOVI On 04-August-16			GOVI	518.25	517.5970	518.2490	517.5970	0.00
18/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
18/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
18/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
18/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	27610	3	27610	3	0.00
18/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	27410	3	27410	3	0.00
18/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	27510	3	27510	3	0.00
18/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/11/2015	IGOV On 04-February-16			Index Future	238.14	237.7770	238.1420	237.7770	1,035.00
18/11/2015	IGOV On 05-May-16			Index Future	242.23	241.8580	242.2280	241.8580	21.00
18/11/2015	IGOV On 04-August-16			Index Future	246.57	246.1910	246.5650	246.1910	0.00
18/11/2015	ILBI On 04-February-16			Index Future	644.53	643.8550	644.5270	643.8550	157.00
18/11/2015	ILBI On 05-May-16			Index Future	655.58	654.8990	655.5810	654.8990	0.00
18/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.85	99.8787	99.8491	99.8787	0.00
18/11/2015	IS02 On 18-December-17			Interest Rate Swap	99.98	100.0305	99.9758	100.0305	0.00
18/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.63	99.7727	99.6306	99.7727	0.00
18/11/2015	IS10 On 17-December-25			Interest Rate Swap	101.33	101.5755	101.3318	101.5755	0.00
18/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
18/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
18/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	0.00
18/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	2,000.00
18/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
18/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
18/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
18/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
18/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	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
18/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
18/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
18/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.90	92.1000	7.9000	92.1000	0.00
18/11/2015	R023 On 04-February-16			Bond Future	8.35	100.2302	8.3472	100.2302	9,869.00
18/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	608	1	608	1	0.00
18/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	577	1	577	1	0.00
18/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	592	1	592	1	0.00
18/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2438	3	2438	3	0.00
18/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2400	2	2400	2	0.00
18/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2363	2	2363	2	0.00
18/11/2015	R023 On 05-May-16			Bond Future	8.41	98.0166	8.4118	98.0166	0.00
18/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1532	2	1532	2	0.00
18/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1509	1	1509	1	0.00
18/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1487	1	1487	1	0.00
18/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2322	2	2322	2	0.00
18/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2294	2	2294	2	0.00
18/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2350	2	2350	2	0.00
18/11/2015	R023 On 04-August-16			Bond Future	8.47	99.7847	8.4661	99.7847	0.00
18/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1785	2	1785	2	0.00
18/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1807	2	1807	2	0.00
18/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1828	2	1828	2	0.00
18/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	2860	3	2860	3	0.00
18/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	2888	3	2888	3	0.00
18/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2833	3	2833	3	0.00
18/11/2015	R186 On 04-February-16			Bond Future	8.57	114.6575	8.5713	114.6575	51,056.00
18/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	94	0	94	0	0.00
18/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	370	0	370	0	680.00
18/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1558	1	1558	1	350.00
18/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2735	3	2735	3	0.00
18/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	90	0	90	0	0.00
18/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	5130	5	5130	5	0.00
18/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	86	0	86	0	0.00
18/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	3113	3	3113	3	0.00
18/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2512	2	2512	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
18/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	2968	3	2968	3	0.00
18/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	2300	2	2300	2	0.00
18/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	3211	3	3211	3	0.00
18/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	532	1	532	1	700.00
18/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1399	1	1399	1	680.00
18/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5639	6	5639	6	0.00
18/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2486	3	2486	3	0.00
18/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	480	1	480	1	700.00
18/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1386	1	1386	1	11,695.00
18/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	8576	9	8576	9	0.00
18/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8737	9	8737	9	0.00
18/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	1117	1	1117	1	0.00
18/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	8657	9	8657	9	0.00
18/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	1704	2	1704	2	340.00
18/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1539	2	1539	2	5,000.00
18/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1246	1	1246	1	5,000.00
18/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2713	3	2713	3	0.00
18/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	1167	1	1167	1	33.00
18/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	4836	5	4836	5	0.00
18/11/2015	R186 On 05-May-16			Bond Future	8.63	116.6175	8.6328	116.6175	0.00
18/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	1928	2	1928	2	0.00
18/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	1899	2	1899	2	0.00
18/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	1957	2	1957	2	0.00
18/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3358	3	3358	3	0.00
18/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	3779	4	3779	4	0.00
18/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	454	0	454	0	0.00
18/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	4185	4	4185	4	0.00
18/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	4091	4	4091	4	0.00
18/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	8845	9	8845	9	0.00
18/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	4138	4	4138	4	0.00
18/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2490	3	2490	3	1,900.00
18/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	2177	2	2177	2	5,350.00
18/11/2015	R186 On 04-August-16			Bond Future	8.69	113.4203	8.6867	113.4203	0.00
18/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	2883	3	2883	3	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
18/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	2948	3	2948	3	0.00
18/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	2915	3	2915	3	0.00
18/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4330	4	4330	4	0.00
18/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4288	4	4288	4	0.00
18/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	4247	4	4247	4	0.00
18/11/2015	R197 On 04-February-16			Bond Future	294.21	293.6345	294.2121	293.6345	714.00
18/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	2788	3	2788	3	0.00
18/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	2798	3	2798	3	0.00
18/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	2778	3	2778	3	0.00
18/11/2015	R197 On 05-May-16			Bond Future	299.26	298.6763	299.2613	298.6763	0.00
18/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	749	1	749	1	0.00
18/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	739	1	739	1	0.00
18/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	729	1	729	1	0.00
18/11/2015	R202 On 04-February-16			Bond Future	241.52	241.6165	241.5234	241.6165	42,393.00
18/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	1533	2	1533	2	0.00
18/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	1513	2	1513	2	0.00
18/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	1523	2	1523	2	0.00
18/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
18/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
18/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
18/11/2015	R202 On 05-May-16			Bond Future	245.67	245.7650	245.6683	245.7650	0.00
18/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	1332	1	1332	1	0.00
18/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	1342	1	1342	1	0.00
18/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	1322	1	1322	1	0.00
18/11/2015	R203 On 04-February-16			Bond Future	7.35	104.5792	7.3490	104.5792	15,947.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	257	0	257	0	0.00
18/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	244	0	244	0	0.00
18/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	250	0	250	0	0.00
18/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	407	0	407	0	0.00
18/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	398	0	398	0	0.00
18/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	390	0	390	0	0.00
18/11/2015	R203 On 05-May-16			Bond Future	7.43	102.1989	7.4291	102.1989	0.00
18/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	294	0	294	0	0.00
18/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	305	0	305	0	0.00
18/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	299	0	299	0	0.00
18/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	520	1	520	1	0.00
18/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	535	1	535	1	0.00
18/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	527	1	527	1	0.00
18/11/2015	R203 On 04-August-16			Bond Future	7.47	104.0426	7.4669	104.0426	0.00
18/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	306	0	306	0	0.00
18/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	315	0	315	0	0.00
18/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	311	0	311	0	0.00
18/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	537	1	537	1	0.00
18/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	532	1	532	1	0.00
18/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	543	1	543	1	0.00
18/11/2015	R204 On 04-February-16			Bond Future	7.72	101.6952	7.7247	101.6952	35,420.00
18/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	340	0	340	0	0.00
18/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	331	0	331	0	0.00
18/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	322	0	322	0	0.00
18/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	903	1	903	1	0.00
18/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	887	1	887	1	0.00
18/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	920	1	920	1	0.00
18/11/2015	R204 On 05-May-16			Bond Future	7.81	103.4336	7.8091	103.4336	0.00
18/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	743	1	743	1	0.00
18/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	731	1	731	1	0.00
18/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	720	1	720	1	0.00
18/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	869	1	869	1	0.00
18/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	881	1	881	1	0.00
18/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	858	1	858	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
18/11/2015	R204 On 04-August-16			Bond Future	7.88	101.2605	7.8771	101.2605	0.00
18/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	757	1	757	1	0.00
18/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	766	1	766	1	0.00
18/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	776	1	776	1	0.00
18/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	1037	1	1037	1	0.00
18/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	1025	1	1025	1	0.00
18/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	1048	1	1048	1	0.00
18/11/2015	R207 On 04-February-16			Bond Future	7.96	97.9930	7.9622	97.9930	48,120.00
18/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	107	0	107	0	43.00
18/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	234	0	234	0	19.00
18/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	241	0	241	0	0.00
18/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	227	0	227	0	0.00
18/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1761	2	1761	2	0.00
18/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1735	2	1735	2	0.00
18/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2404	3	2404	3	0.00
18/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1787	2	1787	2	0.00
18/11/2015	R207 On 05-May-16			Bond Future	8.05	99.6685	8.0454	99.6685	0.00
18/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	837	1	837	1	0.00
18/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	811	1	811	1	0.00
18/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	824	1	824	1	0.00
18/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	496	0	496	0	43.00
18/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1430	2	1430	2	0.00
18/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1412	1	1412	1	0.00
18/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	2009	2	2009	2	0.00
18/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1448	2	1448	2	0.00
18/11/2015	R207 On 04-August-16			Bond Future	8.12	97.8228	8.1156	97.8228	0.00
18/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1132	1	1132	1	0.00
18/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1104	1	1104	1	0.00
18/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1118	1	1118	1	0.00
18/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1469	2	1469	2	0.00
18/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1453	2	1453	2	0.00
18/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1438	2	1438	2	0.00
18/11/2015	R208 On 04-February-16			Bond Future	8.11	96.6659	8.1083	96.6659	38,271.00
18/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	417	0	417	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
18/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	405	0	405	0	0.00
18/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	428	0	428	0	0.00
18/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1890	2	1890	2	0.00
18/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1832	2	1832	2	0.00
18/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1861	2	1861	2	0.00
18/11/2015	R208 On 05-May-16			Bond Future	8.18	94.9180	8.1797	94.9180	0.00
18/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1058	1	1058	1	0.00
18/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1091	1	1091	1	0.00
18/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1075	1	1075	1	0.00
18/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1766	2	1766	2	0.00
18/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1744	2	1744	2	0.00
18/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1788	2	1788	2	0.00
18/11/2015	R208 On 04-August-16			Bond Future	8.24	96.6305	8.2403	96.6305	0.00
18/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1245	1	1245	1	0.00
18/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1261	1	1261	1	0.00
18/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1276	1	1276	1	0.00
18/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2167	2	2167	2	0.00
18/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2146	2	2146	2	0.00
18/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2124	2	2124	2	0.00
18/11/2015	R209 On 04-February-16			Bond Future	9.15	75.6174	9.1492	75.6174	41,102.00
18/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	862	1	862	1	0.00
18/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	883	1	883	1	0.00
18/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	905	1	905	1	0.00
18/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3588	3	3588	3	0.00
18/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3808	4	3808	4	0.00
18/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3919	4	3919	4	0.00
18/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	976	1	976	1	2,200.00
18/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3864	4	3864	4	0.00
18/11/2015	R209 On 05-May-16			Bond Future	9.21	73.7617	9.2052	73.7617	0.00
18/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2301	2	2301	2	6,700.00
18/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2332	2	2332	2	0.00
18/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	669	1	669	1	6,700.00
18/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2271	2	2271	2	0.00
18/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3794	4	3794	4	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
18/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3751	4	3751	4	0.00
18/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3838	4	3838	4	0.00
18/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	8027	8	8027	8	0.00
18/11/2015	R209 On 04-August-16			Bond Future	9.26	75.0926	9.2556	75.0926	0.00
18/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3641	4	3641	4	0.00
18/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3711	4	3711	4	0.00
18/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3676	4	3676	4	0.00
18/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3752	4	3752	4	0.00
18/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3680	4	3680	4	0.00
18/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3716	4	3716	4	0.00
18/11/2015	R210 On 04-February-16			Bond Future	184.39	184.4658	184.3934	184.4658	3,296.00
18/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	607	1	607	1	0.00
18/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	617	1	617	1	0.00
18/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	597	1	597	1	0.00
18/11/2015	R210 On 05-May-16			Bond Future	185.39	185.4678	185.3926	185.4678	0.00
18/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	403	0	403	0	0.00
18/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	393	0	393	0	0.00
18/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	383	0	383	0	0.00
18/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
18/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
18/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
18/11/2015	R211 On 04-February-16			Bond Future	135.65	135.7015	135.6477	135.7015	1,010.00
18/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3352	3	3352	3	0.00
18/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3362	3	3362	3	0.00
18/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3342	3	3342	3	0.00
18/11/2015	R211 On 05-May-16			Bond Future	137.98	138.0317	137.9760	138.0317	0.00
18/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R211 On 05-May-16	139.01	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
18/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	1014	1	1014	1	0.00
18/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	1024	1	1024	1	0.00
18/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	1034	1	1034	1	0.00
18/11/2015	R212 On 04-February-16			Bond Future	142.19	142.0849	142.1915	142.0849	1,569.00
18/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3809	4	3809	4	0.00
18/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3799	4	3799	4	0.00
18/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3819	4	3819	4	0.00
18/11/2015	R212 On 05-May-16			Bond Future	144.63	144.5247	144.6320	144.5247	0.00
18/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
18/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	368	0	368	0	0.00
18/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	358	0	358	0	0.00
18/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	378	0	378	0	0.00
18/11/2015	R213 On 04-February-16			Bond Future	9.05	86.3411	9.0526	86.3411	31,687.00
18/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1065	1	1065	1	0.00
18/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1089	1	1089	1	0.00
18/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1041	1	1041	1	0.00
18/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	3269	3	3269	3	0.00
18/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	3219	3	3219	3	0.00
18/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3319	3	3319	3	0.00
18/11/2015	R213 On 05-May-16			Bond Future	9.11	84.2701	9.1120	84.2701	0.00
18/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1757	2	1757	2	0.00
18/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1783	2	1783	2	0.00
18/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	1809	2	1809	2	0.00
18/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4394	4	4394	4	0.00
18/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4441	5	4441	5	0.00
18/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4347	4	4347	4	0.00
18/11/2015	R213 On 04-August-16			Bond Future	9.16	85.7903	9.1650	85.7903	0.00
18/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	3003	3	3003	3	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
18/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3066	3	3066	3	0.00
18/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	3035	3	3035	3	0.00
18/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	4235	4	4235	4	0.00
18/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	4156	4	4156	4	0.00
18/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	4195	4	4195	4	0.00
18/11/2015	R214 On 04-February-16			Bond Future	9.23	76.3072	9.2259	76.3072	31,911.00
18/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	3051	3	3051	3	0.00
18/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	67	0	67	0	0.00
18/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	69	0	69	0	0.00
18/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	64	0	64	0	0.00
18/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	2615	3	2615	3	0.00
18/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	1385	1	1385	1	25.00
18/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	10407	11	10407	11	0.00
18/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	10316	10	10316	10	0.00
18/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	1685	2	1685	2	25.00
18/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	10498	11	10498	11	0.00
18/11/2015	R214 On 05-May-16			Bond Future	9.28	74.3181	9.2793	74.3181	0.00
18/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2178	2	2178	2	0.00
18/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2238	2	2238	2	0.00
18/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2208	2	2208	2	0.00
18/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4306	4	4306	4	0.00
18/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4354	4	4354	4	0.00
18/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4402	4	4402	4	0.00
18/11/2015	R214 On 04-August-16			Bond Future	9.33	75.6588	9.3271	75.6588	0.00
18/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3597	4	3597	4	0.00
18/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3668	4	3668	4	0.00
18/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3632	4	3632	4	0.00
18/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4210	4	4210	4	0.00
18/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4170	4	4170	4	0.00
18/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4250	4	4250	4	0.00
18/11/2015	R248 On 04-February-16			Bond Future	9.31	98.0653	9.3081	98.0653	56,208.00
18/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	1452	0	1452	0	0.00
18/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	3456	1	3456	1	0.00
18/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	4017	2	4017	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
18/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	1519	0	1519	0	0.00
18/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	1485	0	1485	0	0.00
18/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	2103	0	2103	0	75.00
18/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	4544	3	4544	3	0.00
18/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	4475	3	4475	3	0.00
18/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	4613	3	4613	3	0.00
18/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	1732	0	1732	0	75.00
18/11/2015	R248 On 05-May-16			Bond Future	9.36	95.3081	9.3638	95.3081	0.00
18/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	2468	0	2468	0	0.00
18/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	2504	0	2504	0	0.00
18/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	2540	0	2540	0	0.00
18/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	6095	4	6095	4	0.00
18/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	6161	4	6161	4	0.00
18/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	6029	4	6029	4	0.00
18/11/2015	R248 On 04-August-16			Bond Future	9.41	97.0275	9.4141	97.0275	0.00
18/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	4254	0	4254	0	0.00
18/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	4211	0	4211	0	0.00
18/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	4297	0	4297	0	0.00
18/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	5774	2	5774	2	0.00
18/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	5828	2	5828	2	0.00
18/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	5882	2	5882	2	0.00