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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/11/2015 TO: 27/11/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	0857 On 31-March-21			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
27/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	2025 On 04-February-16			Bond Future	123.71	123.7322	123.7150	123.7322	950.00
27/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2275	2	2	2	0.00
27/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2285	2	2	2	0.00
27/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2295	2	2	2	0.00
27/11/2015	2025 On 05-May-16			Bond Future	125.85	125.8729	125.8538	125.8729	0.00
27/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	146	0	0	0	0.00
27/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	156	0	0	0	0.00
27/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	136	0	0	0	0.00
27/11/2015	2030 On 04-February-16			Bond Future	9.02	92.6542	92.1639	92.6542	11,849.00
27/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	2048	2	2	2	0.00
27/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	2125	2	2	2	0.00
27/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	1972	1	2	1	0.00
27/11/2015	2030 On 05-May-16			Bond Future	9.08	94.2676	93.7678	94.2676	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
27/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	616	0	1	0	0.00
27/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	690	0	1	0	0.00
27/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	543	0	1	0	0.00
27/11/2015	2032 On 04-February-16			Bond Future	9.12	96.1467	95.6638	96.1467	8,417.00
27/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	2374	3	2	3	0.00
27/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	2824	3	3	3	0.00
27/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	805	1	1	1	0.00
27/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	763	1	1	1	0.00
27/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	784	1	1	1	0.00
27/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	1430	1	1	1	22.00
27/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	1759	2	2	2	22.00
27/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	4214	4	4	4	0.00
27/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	4151	4	4	4	0.00
27/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	4276	4	4	4	0.00
27/11/2015	2032 On 05-May-16			Bond Future	9.18	93.6639	93.1716	93.6639	0.00
27/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	2518	3	3	3	0.00
27/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	2450	3	2	3	0.00
27/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	2484	3	2	3	0.00
27/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	3969	4	4	4	0.00
27/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	3877	4	4	4	0.00
27/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	3922	4	4	4	0.00
27/11/2015	2032 On 04-August-16			Bond Future	9.23	95.4063	94.9035	95.4063	0.00
27/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	3057	3	3	3	0.00
27/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	3125	3	3	3	0.00
27/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	3090	3	3	3	0.00
27/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	4914	5	5	5	0.00
27/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	4869	5	5	5	0.00
27/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	4960	5	5	5	0.00
27/11/2015	2033 On 04-February-16			Bond Future	106.10	106.2674	106.0973	106.2674	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3687	4	4	4	0.00
27/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3697	4	4	4	0.00
27/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3707	4	4	4	0.00
27/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2033 On 05-May-16			Bond Future	106.96	107.1315	106.9572	107.1315	0.00
27/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	4557	5	5	5	0.00
27/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	4547	5	5	5	0.00
27/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	4567	5	5	5	0.00
27/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2037 On 04-February-16			Bond Future	9.23	93.9356	93.4494	93.9356	50,887.00
27/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	734	1	1	1	0.00
27/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	3233	4	3	4	0.00
27/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	776	1	1	1	0.00
27/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	2593	3	3	3	0.00
27/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	755	1	1	1	0.00
27/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	5128	5	5	5	0.00
27/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	5056	5	5	5	0.00
27/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	2025	2	2	2	16.00
27/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	5201	5	5	5	0.00
27/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	1554	1	2	1	16.00
27/11/2015	2037 On 05-May-16			Bond Future	9.29	95.5713	95.0757	95.5713	0.00
27/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	2338	3	2	3	0.00
27/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	2372	3	2	3	0.00
27/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	2406	3	2	3	0.00
27/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	4949	5	5	5	0.00
27/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	5005	5	5	5	0.00
27/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	4893	5	5	5	0.00
27/11/2015	2037 On 04-August-16			Bond Future	9.34	93.0900	92.5838	93.0900	0.00
27/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	4027	4	4	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
27/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	3986	4	4	4	0.00
27/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	3946	4	4	4	0.00
27/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	4794	5	5	5	0.00
27/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	4748	5	5	5	0.00
27/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	4840	5	5	5	0.00
27/11/2015	2038 On 04-February-16			Bond Future	130.72	130.7404	130.7226	130.7404	16,637.00
27/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	287	0	0	0	0.00
27/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	277	0	0	0	0.00
27/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	267	0	0	0	0.00
27/11/2015	2038 On 05-May-16			Bond Future	132.98	133.0024	132.9824	133.0024	0.00
27/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	1992	2	2	2	0.00
27/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	1972	2	2	2	0.00
27/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	1982	2	2	2	0.00
27/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2040 On 04-February-16			Bond Future	9.31	97.7858	97.2665	97.7858	1,820.00
27/11/2015	2040 On 04-February-16	9.49	Call	Bond Future	3395	4	3	4	0.00
27/11/2015	2040 On 04-February-16	9.51	Call	Bond Future	3505	4	4	4	0.00
27/11/2015	2040 On 04-February-16	9.50	Call	Bond Future	3449	4	3	4	0.00
27/11/2015	2040 On 04-February-16	9.50	Put	Bond Future	1706	2	2	2	0.00
27/11/2015	2040 On 04-February-16	9.51	Put	Bond Future	1671	2	2	2	0.00
27/11/2015	2040 On 04-February-16	9.49	Put	Bond Future	1742	2	2	2	0.00
27/11/2015	2040 On 05-May-16			Bond Future	9.37	99.4886	98.9592	99.4886	0.00
27/11/2015	2040 On 05-May-16	9.51	Call	Bond Future	4458	5	4	5	0.00
27/11/2015	2040 On 05-May-16	9.50	Call	Bond Future	4408	5	4	5	0.00
27/11/2015	2040 On 05-May-16	9.49	Call	Bond Future	4359	5	4	5	0.00
27/11/2015	2040 On 05-May-16	9.50	Put	Bond Future	3214	3	3	3	0.00
27/11/2015	2040 On 05-May-16	9.51	Put	Bond Future	3174	3	3	3	0.00

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27/11/2015	2040 On 05-May-16	9.49	Put	Bond Future	3255	3	3	3	0.00
27/11/2015	2040 On 04-August-16			Bond Future	9.42	96.8297	96.2891	96.8297	0.00
27/11/2015	2040 On 04-August-16	9.50	Call	Bond Future	5099	5	5	5	0.00
27/11/2015	2040 On 04-August-16	9.51	Call	Bond Future	5146	5	5	5	0.00
27/11/2015	2040 On 04-August-16	9.49	Call	Bond Future	5052	5	5	5	0.00
27/11/2015	2040 On 04-August-16	9.51	Put	Bond Future	4340	4	4	4	0.00
27/11/2015	2040 On 04-August-16	9.50	Put	Bond Future	4382	4	4	4	0.00
27/11/2015	2040 On 04-August-16	9.49	Put	Bond Future	4425	4	4	4	0.00
27/11/2015	2044 On 04-February-16			Bond Future	9.30	95.2659	94.7384	95.2659	19,002.00
27/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	1333	2	1	2	0.00
27/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	1365	2	1	2	0.00
27/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	1302	2	1	2	0.00
27/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	4002	4	4	4	0.00
27/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	4198	4	4	4	0.00
27/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	1444	1	1	1	0.00
27/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	4334	4	4	4	0.00
27/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	4266	4	4	4	0.00
27/11/2015	2044 On 05-May-16			Bond Future	9.36	96.9249	96.3872	96.9249	0.00
27/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	2342	3	2	3	0.00
27/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	2413	3	2	3	0.00
27/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	2377	3	2	3	0.00
27/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	5770	5	6	5	0.00
27/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	5899	6	6	6	0.00
27/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	5834	6	6	6	0.00
27/11/2015	2044 On 04-August-16			Bond Future	9.41	94.3434	93.7944	94.3434	0.00
27/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	5289	6	5	6	0.00
27/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	5241	6	5	6	0.00
27/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	5193	6	5	6	0.00
27/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	4401	4	4	4	0.00
27/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	4444	4	4	4	0.00
27/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	4358	4	4	4	0.00
27/11/2015	2046 On 04-February-16			Bond Future	131.87	132.1748	131.8688	132.1748	11,948.00

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27/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	3879	4	4	4	0.00
27/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	3869	4	4	4	0.00
27/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	3859	4	4	4	0.00
27/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2046 On 05-May-16			Bond Future	132.72	133.0330	132.7199	133.0330	0.00
27/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	2720	3	3	3	0.00
27/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	2730	3	3	3	0.00
27/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	2710	3	3	3	0.00
27/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2050 On 04-February-16			Bond Future	139.00	139.0149	138.9962	139.0149	11,023.00
27/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	996	1	1	1	0.00
27/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	1006	1	1	1	0.00
27/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	986	1	1	1	0.00
27/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2050 On 05-May-16			Bond Future	141.40	141.4198	141.3993	141.4198	0.00
27/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	3409	3	3	3	0.00
27/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	3389	3	3	3	0.00
27/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	3399	3	3	3	0.00
27/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
27/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
27/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	8657 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
27/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	AL37 On 04-February-16			Index Future	471.68	472.4370	471.6790	472.4370	2.00
27/11/2015	AL37 On 05-May-16			Index Future	479.88	480.6590	479.8830	480.6590	0.00
27/11/2015	AL7T On 04-February-16			Index Future	551.65	553.3800	551.6490	553.3800	0.00
27/11/2015	AL7T On 05-May-16			Index Future	561.24	563.0110	561.2430	563.0110	0.00
27/11/2015	ALBI On 04-February-16			Index Future	502.65	504.5290	502.6490	504.5290	611.00
27/11/2015	ALBI On 05-May-16			Index Future	511.39	513.3100	511.3910	513.3100	0.00
27/11/2015	ALBI On 04-August-16			Index Future	520.79	522.7510	520.7900	522.7510	0.00
27/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C118 On 20-April-18			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
27/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	C446 On 31-March-46			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
27/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2015	EL28 On 04-February-16			Bond Future	128.14	128.2892	128.1372	128.2892	0.00
27/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	863	1	1	1	0.00
27/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	873	1	1	1	0.00
27/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	853	1	1	1	0.00
27/11/2015	EL28 On 05-May-16			Bond Future	128.78	128.9343	128.7779	128.9343	0.00
27/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	222	0	0	0	0.00
27/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	232	0	0	0	0.00
27/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	212	0	0	0	0.00
27/11/2015	ES33 On 04-February-16			Bond Future	10.11	82.1384	81.7598	82.1384	8,569.00
27/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	814	0	1	0	0.00
27/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	676	0	1	0	0.00
27/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	745	0	1	0	0.00
27/11/2015	ES33 On 05-May-16			Bond Future	10.20	79.7783	79.3923	79.7783	0.00
27/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	ES33 On 05-May-16	10.00	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
27/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1330	1	1	1	0.00
27/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1261	1	1	1	0.00
27/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1399	1	1	1	0.00
27/11/2015	ES33 On 04-August-16			Bond Future	10.27	81.2623	80.8680	81.2623	0.00
27/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
27/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
27/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
27/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	228	0	0	0	0.00
27/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	95	0	0	0	0.00
27/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	161	0	0	0	0.00
27/11/2015	ES42 On 04-February-16			Bond Future	10.19	87.5542	87.1148	87.5542	2,750.00
27/11/2015	ES42 On 05-May-16			Bond Future	10.27	84.8159	84.3679	84.8159	4,500.00
27/11/2015	GOVI On 04-February-16			GOVI	499.96	501.6470	499.9570	501.6470	451.00
27/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
27/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
27/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
27/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	120430	10	12	10	0.00
27/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	120530	10	12	10	0.00
27/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	120330	10	12	10	0.00
27/11/2015	GOVI On 05-May-16			GOVI	508.65	510.3770	508.6520	510.3770	146.00
27/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
27/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
27/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
27/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	93380	8	9	8	0.00
27/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	93480	8	9	8	0.00
27/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	93580	8	9	8	0.00
27/11/2015	GOVI On 04-August-16			GOVI	518.00	519.7650	518.0010	519.7650	0.00
27/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
27/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
27/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
27/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	30090	1	3	1	0.00
27/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	29890	1	3	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
27/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	29990	1	3	1	0.00
27/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/11/2015	IGOV On 04-February-16			Index Future	238.65	238.7420	238.6450	238.7420	1,038.00
27/11/2015	IGOV On 05-May-16			Index Future	242.77	242.8720	242.7710	242.8720	21.00
27/11/2015	IGOV On 04-August-16			Index Future	247.28	247.3830	247.2780	247.3830	0.00
27/11/2015	ILBI On 04-February-16			Index Future	645.54	645.7680	645.5390	645.7680	157.00
27/11/2015	ILBI On 05-May-16			Index Future	656.60	656.8320	656.5970	656.8320	0.00
27/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.89	99.8843	99.8889	99.8843	0.00
27/11/2015	IS02 On 18-December-17			Interest Rate Swap	99.97	99.9493	99.9694	99.9493	0.00
27/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.53	99.4557	99.5336	99.4557	0.00
27/11/2015	IS10 On 17-December-25			Interest Rate Swap	101.26	101.0763	101.2561	101.0763	0.00
27/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	0.00
27/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
27/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.62	93.3800	93.3800	93.3800	2,000.00
27/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
27/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
27/11/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
27/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0300	93.0300	93.0300	0.00
27/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.8200	92.7800	92.8200	0.00
27/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.6500	92.5800	92.6500	0.00
27/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	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
27/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.3400	92.3000	92.3400	0.00
27/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.79	92.2100	92.2100	92.2100	0.00
27/11/2015	R023 On 04-February-16			Bond Future	8.42	100.2553	99.9666	100.2553	14,017.00
27/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	439	1	0	1	0.00
27/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	414	0	0	0	0.00
27/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	426	1	0	1	0.00
27/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2633	2	3	2	0.00
27/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2593	2	3	2	0.00
27/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2553	2	3	2	0.00
27/11/2015	R023 On 05-May-16			Bond Future	8.48	98.0725	97.7777	98.0725	0.00
27/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1325	1	1	1	0.00
27/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1304	1	1	1	0.00
27/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1284	1	1	1	0.00
27/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2452	2	2	2	0.00
27/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2422	2	2	2	0.00
27/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2482	2	2	2	0.00
27/11/2015	R023 On 04-August-16			Bond Future	8.53	99.8963	99.5947	99.8963	0.00
27/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1606	2	2	2	0.00
27/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1626	2	2	2	0.00
27/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1647	2	2	2	0.00
27/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	2965	3	3	3	0.00
27/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	2994	3	3	3	0.00
27/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2936	3	3	3	0.00
27/11/2015	R186 On 04-February-16			Bond Future	8.59	115.1085	114.7218	115.1085	54,749.00
27/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	58	0	0	0	0.00
27/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	284	0	0	0	680.00
27/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1376	2	1	2	350.00
27/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2534	3	3	3	0.00
27/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	56	0	0	0	0.00
27/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	4930	5	5	5	0.00
27/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	53	0	0	0	0.00
27/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	2909	3	3	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
27/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2313	3	2	3	0.00
27/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	2765	3	3	3	0.00
27/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	2103	2	2	2	0.00
27/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	3006	3	3	3	0.00
27/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	425	1	0	1	700.00
27/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1224	1	1	1	680.00
27/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5704	5	6	5	0.00
27/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2455	2	2	2	0.00
27/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	431	0	0	0	700.00
27/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1336	1	1	1	11,695.00
27/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	8692	8	9	8	0.00
27/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8855	8	9	8	0.00
27/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	1063	1	1	1	0.00
27/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	8773	8	9	8	0.00
27/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	1657	2	2	2	340.00
27/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1490	1	1	1	5,000.00
27/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1194	1	1	1	5,000.00
27/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2689	2	3	2	0.00
27/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	1114	1	1	1	33.00
27/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	4879	5	5	5	0.00
27/11/2015	R186 On 05-May-16			Bond Future	8.65	117.1121	116.7175	117.1121	0.00
27/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	1802	2	2	2	0.00
27/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	1774	2	2	2	0.00
27/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	1830	2	2	2	0.00
27/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3218	3	3	3	0.00
27/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	3635	4	4	4	0.00
27/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	386	0	0	0	0.00
27/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	4178	4	4	4	0.00
27/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	4082	4	4	4	0.00
27/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	8894	9	9	9	0.00
27/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	4130	4	4	4	0.00
27/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2467	2	2	2	1,900.00
27/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	2151	2	2	2	5,350.00
27/11/2015	R186 On 04-August-16			Bond Future	8.69	113.9875	113.5839	113.9875	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
27/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	2789	3	3	3	0.00
27/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	2854	3	3	3	0.00
27/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	2822	3	3	3	0.00
27/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4291	4	4	4	0.00
27/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4250	4	4	4	0.00
27/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	4208	4	4	4	0.00
27/11/2015	R197 On 04-February-16			Bond Future	294.02	294.0560	294.0151	294.0560	714.00
27/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	2985	3	3	3	0.00
27/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	2995	3	3	3	0.00
27/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	2975	3	3	3	0.00
27/11/2015	R197 On 05-May-16			Bond Future	299.10	299.1430	299.0977	299.1430	0.00
27/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	912	1	1	1	0.00
27/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	902	1	1	1	0.00
27/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	892	1	1	1	0.00
27/11/2015	R202 On 04-February-16			Bond Future	242.65	242.6795	242.6466	242.6795	42,265.00
27/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2657	3	3	3	0.00
27/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2637	3	3	3	0.00
27/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2647	3	3	3	0.00
27/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
27/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
27/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
27/11/2015	R202 On 05-May-16			Bond Future	246.84	246.8775	246.8410	246.8775	0.00
27/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	159	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
27/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	169	0	0	0	0.00
27/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	149	0	0	0	0.00
27/11/2015	R203 On 04-February-16			Bond Future	7.43	104.6122	104.5375	104.6122	16,382.00
27/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	191	0	0	0	0.00
27/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	180	0	0	0	0.00
27/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	186	0	0	0	0.00
27/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	460	0	0	0	0.00
27/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	450	0	0	0	0.00
27/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	441	0	0	0	0.00
27/11/2015	R203 On 05-May-16			Bond Future	7.50	102.2643	102.1872	102.2643	0.00
27/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	249	0	0	0	0.00
27/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	259	0	0	0	0.00
27/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	254	0	0	0	0.00
27/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	562	1	1	1	0.00
27/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	577	1	1	1	0.00
27/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	570	1	1	1	0.00
27/11/2015	R203 On 04-August-16			Bond Future	7.50	104.1663	104.0864	104.1663	0.00
27/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	280	0	0	0	0.00
27/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	289	0	0	0	0.00
27/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	284	0	0	0	0.00
27/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	542	0	1	0	0.00
27/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	536	0	1	0	0.00
27/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	548	1	1	1	0.00
27/11/2015	R204 On 04-February-16			Bond Future	7.80	101.7006	101.5803	101.7006	37,464.00
27/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	250	0	0	0	0.00
27/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	242	0	0	0	0.00
27/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	235	0	0	0	0.00
27/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	1008	1	1	1	0.00
27/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	990	1	1	1	0.00
27/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	1026	1	1	1	0.00
27/11/2015	R204 On 05-May-16			Bond Future	7.88	103.4708	103.3473	103.4708	0.00
27/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	637	1	1	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
27/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	626	1	1	1	0.00
27/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	616	1	1	1	0.00
27/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	929	1	1	1	0.00
27/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	942	1	1	1	0.00
27/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	916	1	1	1	0.00
27/11/2015	R204 On 04-August-16			Bond Future	7.93	101.3548	101.2276	101.3548	0.00
27/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	692	1	1	1	0.00
27/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	702	1	1	1	0.00
27/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	712	1	1	1	0.00
27/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	1083	1	1	1	0.00
27/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	1071	1	1	1	0.00
27/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	1094	1	1	1	0.00
27/11/2015	R207 On 04-February-16			Bond Future	8.04	98.0400	97.8873	98.0400	48,100.00
27/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	65	0	0	0	43.00
27/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	159	0	0	0	19.00
27/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	164	0	0	0	0.00
27/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	153	0	0	0	0.00
27/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1924	2	2	2	0.00
27/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1896	2	2	2	0.00
27/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2600	2	3	2	0.00
27/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1951	2	2	2	0.00
27/11/2015	R207 On 05-May-16			Bond Future	8.11	99.7468	99.5905	99.7468	0.00
27/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	711	1	1	1	0.00
27/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	687	1	1	1	0.00
27/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	699	1	1	1	0.00
27/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	404	0	0	0	43.00
27/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1517	1	2	1	0.00
27/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1498	1	1	1	0.00
27/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	2128	2	2	2	0.00
27/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1536	1	2	1	0.00
27/11/2015	R207 On 04-August-16			Bond Future	8.17	97.9576	97.7970	97.9576	0.00
27/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1036	1	1	1	0.00
27/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1010	1	1	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
27/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1023	1	1	1	0.00
27/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1534	1	2	1	0.00
27/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1518	1	2	1	0.00
27/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1503	1	2	1	0.00
27/11/2015	R208 On 04-February-16			Bond Future	8.17	96.7536	96.5483	96.7536	39,975.00
27/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	300	0	0	0	0.00
27/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	290	0	0	0	0.00
27/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	309	0	0	0	0.00
27/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	2030	2	2	2	0.00
27/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1968	2	2	2	0.00
27/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1999	2	2	2	0.00
27/11/2015	R208 On 05-May-16			Bond Future	8.24	95.0370	94.8271	95.0370	0.00
27/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	916	1	1	1	0.00
27/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	946	1	1	1	0.00
27/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	931	1	1	1	0.00
27/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1852	2	2	2	0.00
27/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1829	2	2	2	0.00
27/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1875	2	2	2	0.00
27/11/2015	R208 On 04-August-16			Bond Future	8.29	96.8046	96.5895	96.8046	0.00
27/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1124	1	1	1	0.00
27/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1139	1	1	1	0.00
27/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1154	1	1	1	0.00
27/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2226	2	2	2	0.00
27/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2204	2	2	2	0.00
27/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2182	2	2	2	0.00
27/11/2015	R209 On 04-February-16			Bond Future	9.16	76.1378	75.7340	76.1378	40,791.00
27/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	738	1	1	1	0.00
27/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	757	1	1	1	0.00
27/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	777	1	1	1	0.00
27/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3438	4	3	4	0.00
27/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3728	3	4	3	0.00
27/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3842	4	4	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
27/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	873	1	1	1	2,200.00
27/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3785	4	4	4	0.00
27/11/2015	R209 On 05-May-16			Bond Future	9.21	74.3143	73.9026	74.3143	0.00
27/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2212	2	2	2	6,700.00
27/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2243	2	2	2	0.00
27/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	613	1	1	1	6,700.00
27/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2181	2	2	2	0.00
27/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3729	4	4	4	0.00
27/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3686	3	4	3	0.00
27/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3773	4	4	4	0.00
27/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	7996	8	8	8	0.00
27/11/2015	R209 On 04-August-16			Bond Future	9.25	75.6966	75.2763	75.6966	0.00
27/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3556	4	4	4	0.00
27/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3626	4	4	4	0.00
27/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3590	4	4	4	0.00
27/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3650	3	4	3	0.00
27/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3578	3	4	3	0.00
27/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3613	3	4	3	0.00
27/11/2015	R210 On 04-February-16			Bond Future	184.41	184.6321	184.4108	184.6321	3,296.00
27/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	589	0	1	0	0.00
27/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	599	0	1	0	0.00
27/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	579	0	1	0	0.00
27/11/2015	R210 On 05-May-16			Bond Future	185.43	185.6606	185.4334	185.6606	0.00
27/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	443	1	0	1	0.00
27/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	433	1	0	1	0.00
27/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	423	1	0	1	0.00
27/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
27/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
27/11/2015	R210 On 05-May-16	185.01	Put	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
27/11/2015	R211 On 04-February-16			Bond Future	135.56	135.5818	135.5627	135.5818	1,010.00
27/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3437	3	3	3	0.00
27/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3447	3	3	3	0.00
27/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3427	3	3	3	0.00
27/11/2015	R211 On 05-May-16			Bond Future	137.91	137.9275	137.9064	137.9275	0.00
27/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	1084	1	1	1	0.00
27/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	1094	1	1	1	0.00
27/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	1104	1	1	1	0.00
27/11/2015	R212 On 04-February-16			Bond Future	141.81	141.8299	141.8101	141.8299	1,569.00
27/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	4190	4	4	4	0.00
27/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	4180	4	4	4	0.00
27/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	4200	4	4	4	0.00
27/11/2015	R212 On 05-May-16			Bond Future	144.26	144.2838	144.2619	144.2838	0.00
27/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
27/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	738	1	1	1	0.00
27/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	728	1	1	1	0.00
27/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	748	1	1	1	0.00
27/11/2015	R213 On 04-February-16			Bond Future	9.07	86.7203	86.2852	86.7203	38,363.00
27/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	913	1	1	1	0.00
27/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	936	1	1	1	0.00
27/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	891	1	1	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
27/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	3264	3	3	3	0.00
27/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	3213	3	3	3	0.00
27/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3316	3	3	3	0.00
27/11/2015	R213 On 05-May-16			Bond Future	9.13	84.6820	84.2385	84.6820	0.00
27/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1639	2	2	2	0.00
27/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1664	2	2	2	0.00
27/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	1690	2	2	2	0.00
27/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4398	4	4	4	0.00
27/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4447	4	4	4	0.00
27/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4350	4	4	4	0.00
27/11/2015	R213 On 04-August-16			Bond Future	9.18	86.2568	85.8039	86.2568	0.00
27/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	2902	3	3	3	0.00
27/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	2965	3	3	3	0.00
27/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	2933	3	3	3	0.00
27/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	4212	4	4	4	0.00
27/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	4133	4	4	4	0.00
27/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	4172	4	4	4	0.00
27/11/2015	R214 On 04-February-16			Bond Future	9.22	76.9316	76.5078	76.9316	30,289.00
27/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	2985	3	3	3	0.00
27/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	46	0	0	0	0.00
27/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	48	0	0	0	0.00
27/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	44	0	0	0	0.00
27/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	2539	3	3	3	0.00
27/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	1250	1	1	1	25.00
27/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	10318	10	10	10	0.00
27/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	10227	10	10	10	0.00
27/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	1540	1	2	1	25.00
27/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	10410	10	10	10	0.00
27/11/2015	R214 On 05-May-16			Bond Future	9.27	74.9764	74.5444	74.9764	4,680.00
27/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2116	2	2	2	0.00
27/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2177	2	2	2	0.00
27/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2146	2	2	2	0.00
27/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4152	4	4	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
27/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4200	4	4	4	0.00
27/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4249	4	4	4	0.00
27/11/2015	R214 On 04-August-16			Bond Future	9.31	76.3707	75.9297	76.3707	0.00
27/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3572	4	4	4	0.00
27/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3644	4	4	4	0.00
27/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3608	4	4	4	0.00
27/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4049	4	4	4	0.00
27/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4010	4	4	4	0.00
27/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4089	4	4	4	0.00
27/11/2015	R248 On 04-February-16			Bond Future	9.28	99.0147	98.4729	99.0147	56,523.00
27/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	1394	2	1	2	0.00
27/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	3457	4	3	4	0.00
27/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	4038	4	4	4	0.00
27/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	1461	2	1	2	0.00
27/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	1428	2	1	2	0.00
27/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	1867	2	2	2	75.00
27/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	4249	4	4	4	0.00
27/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	4181	4	4	4	0.00
27/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	4318	4	4	4	0.00
27/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	1516	1	2	1	75.00
27/11/2015	R248 On 05-May-16			Bond Future	9.34	96.3036	95.7513	96.3036	0.00
27/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	2483	3	2	3	0.00
27/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	2520	3	3	3	0.00
27/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	2557	3	3	3	0.00
27/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	5840	6	6	6	0.00
27/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	5905	6	6	6	0.00
27/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	5775	5	6	5	0.00
27/11/2015	R248 On 04-August-16			Bond Future	9.38	98.0947	97.5307	98.0947	0.00
27/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	4342	5	4	5	0.00
27/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	4298	5	4	5	0.00
27/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	4387	5	4	5	0.00
27/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	5533	5	6	5	0.00
27/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	5586	5	6	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
27/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	5639	5	6	5	0.00