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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
19/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	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
19/11/2015	2025 On 04-February-16			Bond Future	123.82	123.8347	123.8180	123.8347	950.00
19/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2172	2	2172	2	0.00
19/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2182	2	2182	2	0.00
19/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2192	2	2192	2	0.00
19/11/2015	2025 On 05-May-16			Bond Future	125.94	125.9600	125.9415	125.9600	0.00
19/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	59	0	59	0	0.00
19/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	69	0	69	0	0.00
19/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	49	0	49	0	0.00
19/11/2015	2030 On 04-February-16			Bond Future	8.87	92.3918	8.8675	92.3918	9,973.00
19/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	891	2	891	2	0.00
19/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	968	2	968	2	0.00
19/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	815	2	815	2	0.00
19/11/2015	2030 On 05-May-16			Bond Future	8.93	93.9710	8.9283	93.9710	0.00
19/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	457	0	457	0	0.00
19/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	604	0	604	0	0.00
19/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	530	0	530	0	0.00
19/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2032 On 04-February-16			Bond Future	8.98	95.8685	8.9773	95.8685	8,417.00
19/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	3193	1	3193	1	0.00
19/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	3701	2	3701	2	0.00
19/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	1281	0	1281	0	0.00
19/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	1224	0	1224	0	0.00
19/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	1252	0	1252	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
19/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	1151	0	1151	0	22.00
19/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	1423	0	1423	0	22.00
19/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3527	3	3527	3	0.00
19/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3472	3	3472	3	0.00
19/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3582	3	3582	3	0.00
19/11/2015	2032 On 05-May-16			Bond Future	9.04	93.3507	9.0369	93.3507	0.00
19/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	3140	0	3140	0	0.00
19/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	3063	0	3063	0	0.00
19/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	3101	0	3101	0	0.00
19/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	3437	1	3437	1	0.00
19/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	3354	1	3354	1	0.00
19/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	3395	1	3395	1	0.00
19/11/2015	2032 On 04-August-16			Bond Future	9.09	95.0329	9.0901	95.0329	0.00
19/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	3638	0	3638	0	0.00
19/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	3712	0	3712	0	0.00
19/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	3675	0	3675	0	0.00
19/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	4386	2	4386	2	0.00
19/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	4344	2	4344	2	0.00
19/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	4428	2	4428	2	0.00
19/11/2015	2033 On 04-February-16			Bond Future	105.49	105.4997	105.4859	105.4997	185.00
19/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3076	3	3076	3	0.00
19/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3086	3	3086	3	0.00
19/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3096	3	3096	3	0.00
19/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2033 On 05-May-16			Bond Future	106.32	106.3360	106.3206	106.3360	0.00
19/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3921	4	3921	4	0.00
19/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3911	4	3911	4	0.00
19/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	3931	4	3931	4	0.00
19/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2037 On 04-February-16			Bond Future	9.10	93.3661	9.1049	93.3661	50,887.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	1145	0	1145	0	0.00
19/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	4100	2	4100	2	0.00
19/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	1201	0	1201	0	0.00
19/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	3389	0	3389	0	0.00
19/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	1172	0	1172	0	0.00
19/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	4406	4	4406	4	0.00
19/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	4341	4	4341	4	0.00
19/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	1681	0	1681	0	16.00
19/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4472	5	4472	5	0.00
19/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	1282	0	1282	0	16.00
19/11/2015	2037 On 05-May-16			Bond Future	9.16	94.9621	9.1632	94.9621	0.00
19/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	2931	0	2931	0	0.00
19/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	2969	0	2969	0	0.00
19/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	3008	0	3008	0	0.00
19/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	4418	3	4418	3	0.00
19/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	4469	3	4469	3	0.00
19/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	4367	3	4367	3	0.00
19/11/2015	2037 On 04-August-16			Bond Future	9.22	92.4146	9.2167	92.4146	0.00
19/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	4668	0	4668	0	0.00
19/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	4625	0	4625	0	0.00
19/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	4582	0	4582	0	0.00
19/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	4337	1	4337	1	0.00
19/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	4294	1	4294	1	0.00
19/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	4380	1	4380	1	0.00
19/11/2015	2038 On 04-February-16			Bond Future	129.68	129.6944	129.6774	129.6944	16,637.00
19/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1333	1	1333	1	0.00
19/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1323	1	1323	1	0.00
19/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1313	1	1313	1	0.00
19/11/2015	2038 On 05-May-16			Bond Future	131.90	131.9204	131.9016	131.9204	0.00
19/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	912	1	912	1	0.00
19/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	892	1	892	1	0.00

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19/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	902	1	902	1	0.00
19/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2040 On 04-February-16			Bond Future	9.16	97.3211	9.1596	97.3211	1,820.00
19/11/2015	2040 On 04-February-16	9.49	Call	Bond Future	4442	2	4442	2	0.00
19/11/2015	2040 On 04-February-16	9.51	Call	Bond Future	4565	2	4565	2	0.00
19/11/2015	2040 On 04-February-16	9.50	Call	Bond Future	4503	2	4503	2	0.00
19/11/2015	2040 On 04-February-16	9.50	Put	Bond Future	1347	0	1347	0	0.00
19/11/2015	2040 On 04-February-16	9.51	Put	Bond Future	1318	0	1318	0	0.00
19/11/2015	2040 On 04-February-16	9.49	Put	Bond Future	1376	0	1376	0	0.00
19/11/2015	2040 On 05-May-16			Bond Future	9.22	98.9846	9.2177	98.9846	0.00
19/11/2015	2040 On 05-May-16	9.51	Call	Bond Future	5377	1	5377	1	0.00
19/11/2015	2040 On 05-May-16	9.50	Call	Bond Future	5323	1	5323	1	0.00
19/11/2015	2040 On 05-May-16	9.49	Call	Bond Future	5269	1	5269	1	0.00
19/11/2015	2040 On 05-May-16	9.50	Put	Bond Future	2724	0	2724	0	0.00
19/11/2015	2040 On 05-May-16	9.51	Put	Bond Future	2689	0	2689	0	0.00
19/11/2015	2040 On 05-May-16	9.49	Put	Bond Future	2760	0	2760	0	0.00
19/11/2015	2040 On 04-August-16			Bond Future	9.27	96.2592	9.2711	96.2592	0.00
19/11/2015	2040 On 04-August-16	9.50	Call	Bond Future	5943	1	5943	1	0.00
19/11/2015	2040 On 04-August-16	9.51	Call	Bond Future	5994	1	5994	1	0.00
19/11/2015	2040 On 04-August-16	9.49	Call	Bond Future	5893	1	5893	1	0.00
19/11/2015	2040 On 04-August-16	9.51	Put	Bond Future	3812	0	3812	0	0.00
19/11/2015	2040 On 04-August-16	9.50	Put	Bond Future	3851	0	3851	0	0.00
19/11/2015	2040 On 04-August-16	9.49	Put	Bond Future	3890	0	3890	0	0.00
19/11/2015	2044 On 04-February-16			Bond Future	9.18	94.5074	9.1778	94.5074	18,852.00
19/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	1907	0	1907	0	0.00
19/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	1946	0	1946	0	0.00
19/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	1868	0	1868	0	0.00
19/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	4948	2	4948	2	0.00
19/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3588	3	3588	3	0.00
19/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	1199	0	1199	0	25.00
19/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	3709	3	3709	3	0.00
19/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3648	3	3648	3	0.00

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19/11/2015	2044 On 05-May-16			Bond Future	9.23	96.1230	9.2339	96.1230	0.00
19/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	2899	0	2899	0	0.00
19/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	2979	0	2979	0	0.00
19/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	2939	0	2939	0	0.00
19/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	5156	4	5156	4	0.00
19/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	5274	4	5274	4	0.00
19/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	5215	4	5215	4	0.00
19/11/2015	2044 On 04-August-16			Bond Future	9.29	93.4712	9.2855	93.4712	0.00
19/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	6003	1	6003	1	0.00
19/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	5951	1	5951	1	0.00
19/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	5901	0	5901	0	0.00
19/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	3963	0	3963	0	0.00
19/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	4004	0	4004	0	0.00
19/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	3924	0	3924	0	0.00
19/11/2015	2046 On 04-February-16			Bond Future	131.40	131.4155	131.3987	131.4155	11,598.00
19/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	3409	3	3409	3	0.00
19/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	3399	3	3399	3	0.00
19/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	3389	3	3389	3	0.00
19/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2046 On 05-May-16			Bond Future	132.22	132.2425	132.2236	132.2425	0.00
19/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	2224	2	2224	2	0.00
19/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	2234	2	2234	2	0.00
19/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	2214	2	2214	2	0.00
19/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2050 On 04-February-16			Bond Future	137.43	137.9501	137.4332	137.9501	9,655.00
19/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	577	0	577	0	0.00
19/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	567	0	567	0	0.00

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19/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	557	0	557	0	0.00
19/11/2015	2050 On 05-May-16			Bond Future	139.79	140.3180	139.7899	140.3180	0.00
19/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	1800	2	1800	2	0.00
19/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	1780	2	1780	2	0.00
19/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	1790	2	1790	2	0.00
19/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
19/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
19/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	AL37 On 04-February-16			Index Future	473.51	472.7630	473.5060	472.7630	2.00
19/11/2015	AL37 On 05-May-16			Index Future	481.59	480.8390	481.5870	480.8390	0.00
19/11/2015	AL7T On 04-February-16			Index Future	555.56	552.6430	555.5630	552.6430	0.00
19/11/2015	AL7T On 05-May-16			Index Future	565.04	562.0830	565.0440	562.0830	0.00
19/11/2015	ALBI On 04-February-16			Index Future	507.08	503.1340	507.0840	503.1340	611.00
19/11/2015	ALBI On 05-May-16			Index Future	515.74	511.7290	515.7380	511.7290	0.00
19/11/2015	ALBI On 04-August-16			Index Future	524.93	520.8480	524.9300	520.8480	0.00
19/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	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
19/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2015	EL28 On 04-February-16			Bond Future	128.09	128.1077	128.0925	128.1077	0.00
19/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	908	1	908	1	0.00
19/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	918	1	918	1	0.00
19/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	898	1	898	1	0.00
19/11/2015	EL28 On 05-May-16			Bond Future	128.71	128.7320	128.7148	128.7320	0.00
19/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	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
19/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	285	0	285	0	0.00
19/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	295	0	295	0	0.00
19/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	275	0	275	0	0.00
19/11/2015	ES33 On 04-February-16			Bond Future	9.98	81.7766	9.9765	81.7766	6,569.00
19/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	93	0	93	0	0.00
19/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	231	0	231	0	0.00
19/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	162	0	162	0	0.00
19/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	1	0	1	0.00
19/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	1	0	1	0.00
19/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	1	0	1	0.00
19/11/2015	ES33 On 05-May-16			Bond Future	10.06	79.3848	10.0632	79.3848	0.00
19/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	433	1	433	1	0.00
19/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	364	1	364	1	0.00
19/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	502	1	502	1	0.00
19/11/2015	ES33 On 04-August-16			Bond Future	10.14	80.8153	10.1442	80.8153	0.00
19/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	641	0	641	0	0.00
19/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	773	0	773	0	0.00
19/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	707	0	707	0	0.00
19/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
19/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
19/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
19/11/2015	GOVI On 04-February-16			GOVI	503.94	500.6240	503.9420	500.6240	449.00
19/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
19/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
19/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
19/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	80580	11	80580	11	0.00
19/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	80680	11	80680	11	0.00
19/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	80480	11	80480	11	0.00
19/11/2015	GOVI On 05-May-16			GOVI	512.54	509.1760	512.5420	509.1760	146.00
19/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
19/11/2015	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
19/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
19/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	54480	9	54480	9	0.00
19/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	54580	9	54580	9	0.00
19/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	54680	9	54680	9	0.00
19/11/2015	GOVI On 04-August-16			GOVI	521.68	518.2490	521.6770	518.2490	0.00
19/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	6870	0	6870	0	0.00
19/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	6770	0	6770	0	0.00
19/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	6670	0	6670	0	0.00
19/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	0	3	0	3	0.00
19/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	0	3	0	3	0.00
19/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	0	3	0	3	0.00
19/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2015	IGOV On 04-February-16			Index Future	237.99	238.1420	237.9930	238.1420	1,035.00
19/11/2015	IGOV On 05-May-16			Index Future	242.07	242.2280	242.0740	242.2280	21.00
19/11/2015	IGOV On 04-August-16			Index Future	246.41	246.5650	246.4080	246.5650	0.00
19/11/2015	ILBI On 04-February-16			Index Future	644.17	644.5270	644.1670	644.5270	157.00
19/11/2015	ILBI On 05-May-16			Index Future	655.21	655.5810	655.2130	655.5810	0.00
19/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.87	99.8491	99.8714	99.8491	0.00
19/11/2015	IS02 On 18-December-17			Interest Rate Swap	100.01	99.9758	100.0077	99.9758	0.00
19/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.53	99.6306	99.5273	99.6306	0.00
19/11/2015	IS10 On 17-December-25			Interest Rate Swap	100.95	101.3318	100.9488	101.3318	0.00
19/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
19/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	0.00
19/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	2,000.00
19/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
19/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
19/11/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.90	6.9000	6.9000	6.9000	0.00
19/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
19/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
19/11/2015	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
19/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
19/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
19/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.90	92.1000	7.9000	92.1000	0.00
19/11/2015	R023 On 04-February-16			Bond Future	8.30	100.3251	8.3047	100.3251	9,869.00
19/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	669	1	669	1	0.00
19/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	635	1	635	1	0.00
19/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	652	1	652	1	0.00
19/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2277	2	2277	2	0.00
19/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2241	2	2241	2	0.00
19/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2205	2	2205	2	0.00
19/11/2015	R023 On 05-May-16			Bond Future	8.37	98.1123	8.3676	98.1123	0.00
19/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1627	2	1627	2	0.00
19/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1604	2	1604	2	0.00
19/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1581	1	1581	1	0.00
19/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2195	2	2195	2	0.00
19/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2168	2	2168	2	0.00
19/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2222	2	2222	2	0.00
19/11/2015	R023 On 04-August-16			Bond Future	8.42	99.8799	8.4196	99.8799	0.00
19/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1881	2	1881	2	0.00
19/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1903	2	1903	2	0.00
19/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1925	2	1925	2	0.00
19/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	2731	3	2731	3	0.00
19/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	2758	3	2758	3	0.00
19/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2704	3	2704	3	0.00
19/11/2015	R186 On 04-February-16			Bond Future	8.47	114.8725	8.4725	114.8725	51,056.00
19/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	132	0	132	0	0.00
19/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	489	0	489	0	680.00
19/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1896	2	1896	2	350.00
19/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	3209	3	3209	3	0.00
19/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	127	0	127	0	0.00
19/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	5762	5	5762	5	0.00
19/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	3621	3	3621	3	0.00
19/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	122	0	122	0	0.00
19/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2965	3	2965	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
19/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	3464	3	3464	3	0.00
19/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	2731	2	2731	2	0.00
19/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	3727	3	3727	3	0.00
19/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	690	1	690	1	700.00
19/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1714	1	1714	1	680.00
19/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5002	6	5002	6	0.00
19/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2069	2	2069	2	0.00
19/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	7859	9	7859	9	0.00
19/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	357	0	357	0	700.00
19/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1105	1	1105	1	11,695.00
19/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8017	9	8017	9	0.00
19/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	877	1	877	1	0.00
19/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	7938	9	7938	9	0.00
19/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	1378	2	1378	2	340.00
19/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1236	2	1236	2	5,000.00
19/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	986	1	986	1	5,000.00
19/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2273	3	2273	3	0.00
19/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	919	1	919	1	33.00
19/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	4238	5	4238	5	0.00
19/11/2015	R186 On 05-May-16			Bond Future	8.53	116.8353	8.5304	116.8353	0.00
19/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	2236	2	2236	2	0.00
19/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	2204	2	2204	2	0.00
19/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	2268	2	2268	2	0.00
19/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3795	3	3795	3	0.00
19/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	4246	4	4246	4	0.00
19/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	559	0	559	0	0.00
19/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	3724	4	3724	4	0.00
19/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	3635	4	3635	4	0.00
19/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	8183	9	8183	9	0.00
19/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	3679	4	3679	4	0.00
19/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2160	2	2160	2	1,900.00
19/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	1877	2	1877	2	5,350.00
19/11/2015	R186 On 04-August-16			Bond Future	8.58	113.6393	8.5801	113.6393	0.00
19/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	3242	3	3242	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
19/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	3313	3	3313	3	0.00
19/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	3277	3	3277	3	0.00
19/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	3908	4	3908	4	0.00
19/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	3869	4	3869	4	0.00
19/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	3830	4	3830	4	0.00
19/11/2015	R197 On 04-February-16			Bond Future	294.17	294.2121	294.1718	294.2121	714.00
19/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	2828	3	2828	3	0.00
19/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	2838	3	2838	3	0.00
19/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	2818	3	2818	3	0.00
19/11/2015	R197 On 05-May-16			Bond Future	299.22	299.2613	299.2164	299.2613	0.00
19/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	794	1	794	1	0.00
19/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	784	1	784	1	0.00
19/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	774	1	774	1	0.00
19/11/2015	R202 On 04-February-16			Bond Future	241.49	241.5234	241.4914	241.5234	42,265.00
19/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	1501	2	1501	2	0.00
19/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	1481	2	1481	2	0.00
19/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	1491	2	1491	2	0.00
19/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
19/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
19/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
19/11/2015	R202 On 05-May-16			Bond Future	245.63	245.6683	245.6326	245.6683	0.00
19/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	1367	1	1367	1	0.00
19/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	1377	1	1377	1	0.00
19/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	1357	1	1357	1	0.00
19/11/2015	R203 On 04-February-16			Bond Future	7.30	104.6541	7.3021	104.6541	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
19/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	286	0	286	0	0.00
19/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	272	0	272	0	0.00
19/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	279	0	279	0	0.00
19/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	365	0	365	0	0.00
19/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	357	0	357	0	0.00
19/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	349	0	349	0	0.00
19/11/2015	R203 On 05-May-16			Bond Future	7.37	102.2742	7.3743	102.2742	0.00
19/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	322	0	322	0	0.00
19/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	334	0	334	0	0.00
19/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	328	0	328	0	0.00
19/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	479	1	479	1	0.00
19/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	493	1	493	1	0.00
19/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	486	1	486	1	0.00
19/11/2015	R203 On 04-August-16			Bond Future	7.40	104.1170	7.3986	104.1170	0.00
19/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	335	0	335	0	0.00
19/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	345	0	345	0	0.00
19/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	340	0	340	0	0.00
19/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	496	1	496	1	0.00
19/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	490	1	490	1	0.00
19/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	501	1	501	1	0.00
19/11/2015	R204 On 04-February-16			Bond Future	7.68	101.7732	7.6803	101.7732	35,420.00
19/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	378	0	378	0	0.00
19/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	368	0	368	0	0.00
19/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	359	0	359	0	0.00
19/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	828	1	828	1	0.00
19/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	812	1	812	1	0.00
19/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	844	1	844	1	0.00
19/11/2015	R204 On 05-May-16			Bond Future	7.76	103.5121	7.7607	103.5121	0.00
19/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	796	1	796	1	0.00
19/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	784	1	784	1	0.00
19/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	772	1	772	1	0.00
19/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	809	1	809	1	0.00
19/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	821	1	821	1	0.00
19/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	798	1	798	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
19/11/2015	R204 On 04-August-16			Bond Future	7.82	101.3381	7.8228	101.3381	0.00
19/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	808	1	808	1	0.00
19/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	819	1	819	1	0.00
19/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	829	1	829	1	0.00
19/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	974	1	974	1	0.00
19/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	963	1	963	1	0.00
19/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	985	1	985	1	0.00
19/11/2015	R207 On 04-February-16			Bond Future	7.92	98.1253	7.9187	98.1253	48,120.00
19/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	122	0	122	0	43.00
19/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	263	0	263	0	19.00
19/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	271	0	271	0	0.00
19/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	255	0	255	0	0.00
19/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1647	2	1647	2	0.00
19/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1622	2	1622	2	0.00
19/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2277	2	2277	2	0.00
19/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1673	2	1673	2	0.00
19/11/2015	R207 On 05-May-16			Bond Future	8.00	99.8022	7.9991	99.8022	0.00
19/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	896	1	896	1	0.00
19/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	869	1	869	1	0.00
19/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	882	1	882	1	0.00
19/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	537	0	537	0	43.00
19/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1345	1	1345	1	0.00
19/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1327	1	1327	1	0.00
19/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	1906	2	1906	2	0.00
19/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1362	1	1362	1	0.00
19/11/2015	R207 On 04-August-16			Bond Future	8.07	97.9568	8.0652	97.9568	0.00
19/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1199	1	1199	1	0.00
19/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1170	1	1170	1	0.00
19/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1185	1	1185	1	0.00
19/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1389	1	1389	1	0.00
19/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1374	1	1374	1	0.00
19/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1359	1	1359	1	0.00
19/11/2015	R208 On 04-February-16			Bond Future	8.05	96.8033	8.0549	96.8033	38,271.00
19/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	474	0	474	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
19/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	462	0	462	0	0.00
19/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	487	0	487	0	0.00
19/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1733	2	1733	2	0.00
19/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1677	2	1677	2	0.00
19/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1705	2	1705	2	0.00
19/11/2015	R208 On 05-May-16			Bond Future	8.12	95.0569	8.1235	95.0569	0.00
19/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1148	1	1148	1	0.00
19/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1183	1	1183	1	0.00
19/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1166	1	1166	1	0.00
19/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1641	2	1641	2	0.00
19/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1620	2	1620	2	0.00
19/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1663	2	1663	2	0.00
19/11/2015	R208 On 04-August-16			Bond Future	8.18	96.7697	8.1804	96.7697	0.00
19/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1337	1	1337	1	0.00
19/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1353	1	1353	1	0.00
19/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1370	1	1370	1	0.00
19/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2039	2	2039	2	0.00
19/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2018	2	2018	2	0.00
19/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	1998	2	1998	2	0.00
19/11/2015	R209 On 04-February-16			Bond Future	9.02	75.7809	9.0206	75.7809	41,102.00
19/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	1150	1	1150	1	0.00
19/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	1176	1	1176	1	0.00
19/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	1202	1	1202	1	0.00
19/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	4273	4	4273	4	0.00
19/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3165	4	3165	4	0.00
19/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3266	4	3266	4	0.00
19/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	720	1	720	1	2,200.00
19/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3215	4	3215	4	0.00
19/11/2015	R209 On 05-May-16			Bond Future	9.07	73.9272	9.0731	73.9272	0.00
19/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2738	2	2738	2	6,700.00
19/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2773	2	2773	2	0.00
19/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	850	1	850	1	6,700.00
19/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2704	2	2704	2	0.00
19/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3275	4	3275	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
19/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3236	4	3236	4	0.00
19/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3315	4	3315	4	0.00
19/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	7252	8	7252	8	0.00
19/11/2015	R209 On 04-August-16			Bond Future	9.12	75.2595	9.1198	75.2595	0.00
19/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	4160	4	4160	4	0.00
19/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	4236	4	4236	4	0.00
19/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	4198	4	4198	4	0.00
19/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3298	4	3298	4	0.00
19/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3232	4	3232	4	0.00
19/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3264	4	3264	4	0.00
19/11/2015	R210 On 04-February-16			Bond Future	184.37	184.3934	184.3688	184.3934	3,296.00
19/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	631	1	631	1	0.00
19/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	641	1	641	1	0.00
19/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	621	1	621	1	0.00
19/11/2015	R210 On 05-May-16			Bond Future	185.37	185.3926	185.3651	185.3926	0.00
19/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	375	0	375	0	0.00
19/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	365	0	365	0	0.00
19/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	355	0	355	0	0.00
19/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
19/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
19/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
19/11/2015	R211 On 04-February-16			Bond Future	135.63	135.6477	135.6294	135.6477	1,010.00
19/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3371	3	3371	3	0.00
19/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3381	3	3381	3	0.00
19/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3361	3	3361	3	0.00
19/11/2015	R211 On 05-May-16			Bond Future	137.96	137.9760	137.9556	137.9760	0.00
19/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	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
19/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	1034	1	1034	1	0.00
19/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	1044	1	1044	1	0.00
19/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	1054	1	1054	1	0.00
19/11/2015	R212 On 04-February-16			Bond Future	141.93	142.1915	141.9283	142.1915	1,569.00
19/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	4072	4	4072	4	0.00
19/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	4062	4	4062	4	0.00
19/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	4082	4	4082	4	0.00
19/11/2015	R212 On 05-May-16			Bond Future	144.36	144.6320	144.3625	144.6320	0.00
19/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
19/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	637	0	637	0	0.00
19/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	627	0	627	0	0.00
19/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	647	0	647	0	0.00
19/11/2015	R213 On 04-February-16			Bond Future	8.93	86.4318	8.9286	86.4318	31,687.00
19/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1385	1	1385	1	0.00
19/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1414	1	1414	1	0.00
19/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1356	1	1356	1	0.00
19/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	2696	3	2696	3	0.00
19/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	2651	3	2651	3	0.00
19/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	2741	3	2741	3	0.00
19/11/2015	R213 On 05-May-16			Bond Future	8.98	84.3617	8.9844	84.3617	0.00
19/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	2108	2	2108	2	0.00
19/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	2138	2	2138	2	0.00
19/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	2168	2	2168	2	0.00
19/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	3841	4	3841	4	0.00
19/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	3885	4	3885	4	0.00
19/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	3798	4	3798	4	0.00
19/11/2015	R213 On 04-August-16			Bond Future	9.03	85.8817	9.0334	85.8817	0.00
19/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	3446	3	3446	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
19/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3515	3	3515	3	0.00
19/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	3480	3	3480	3	0.00
19/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	3753	4	3753	4	0.00
19/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	3680	4	3680	4	0.00
19/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	3717	4	3717	4	0.00
19/11/2015	R214 On 04-February-16			Bond Future	9.08	76.4399	9.0818	76.4399	30,365.00
19/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	3784	3	3784	3	0.00
19/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	110	0	110	0	0.00
19/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	114	0	114	0	0.00
19/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	106	0	106	0	0.00
19/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	3291	3	3291	3	0.00
19/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	1012	1	1012	1	25.00
19/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	9345	10	9345	10	0.00
19/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	9256	10	9256	10	0.00
19/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	1255	2	1255	2	25.00
19/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	9435	10	9435	10	0.00
19/11/2015	R214 On 05-May-16			Bond Future	9.13	74.4525	9.1315	74.4525	0.00
19/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2660	2	2660	2	0.00
19/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2730	2	2730	2	0.00
19/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2695	2	2695	2	0.00
19/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	3674	4	3674	4	0.00
19/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	3718	4	3718	4	0.00
19/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	3762	4	3762	4	0.00
19/11/2015	R214 On 04-August-16			Bond Future	9.18	75.7939	9.1753	75.7939	0.00
19/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	4187	4	4187	4	0.00
19/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	4265	4	4265	4	0.00
19/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	4226	4	4226	4	0.00
19/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	3659	4	3659	4	0.00
19/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	3623	4	3623	4	0.00
19/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	3696	4	3696	4	0.00
19/11/2015	R248 On 04-February-16			Bond Future	9.15	98.2353	9.1536	98.2353	56,273.00
19/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	2006	1	2006	1	0.00
19/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	4398	3	4398	3	0.00
19/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	5036	4	5036	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
19/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	2089	2	2089	2	0.00
19/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	2047	1	2047	1	0.00
19/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	1533	2	1533	2	75.00
19/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3593	5	3593	5	0.00
19/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3533	4	3533	4	0.00
19/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3654	5	3654	5	0.00
19/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	1238	2	1238	2	75.00
19/11/2015	R248 On 05-May-16			Bond Future	9.21	95.4803	9.2052	95.4803	0.00
19/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	3082	2	3082	2	0.00
19/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	3124	3	3124	3	0.00
19/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	3166	3	3166	3	0.00
19/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	5178	6	5178	6	0.00
19/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	5238	6	5238	6	0.00
19/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	5118	6	5118	6	0.00
19/11/2015	R248 On 04-August-16			Bond Future	9.25	97.2006	9.2510	97.2006	0.00
19/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	5027	4	5027	4	0.00
19/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	4980	4	4980	4	0.00
19/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	5075	4	5075	4	0.00
19/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	4987	6	4987	6	0.00
19/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	5036	6	5036	6	0.00
19/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	5086	6	5086	6	0.00