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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
25/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	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
25/11/2015	2025 On 04-February-16			Bond Future	123.75	123.8508	123.7492	123.8508	950.00
25/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
25/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2241	2	2241	2	0.00
25/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2251	2	2251	2	0.00
25/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2261	2	2261	2	0.00
25/11/2015	2025 On 05-May-16			Bond Future	125.89	125.9981	125.8920	125.9981	0.00
25/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
25/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	108	0	108	0	0.00
25/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	118	0	118	0	0.00
25/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	98	0	98	0	0.00
25/11/2015	2030 On 04-February-16			Bond Future	8.91	93.0547	8.9109	93.0547	10,930.00
25/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
25/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	1218	1	1218	1	0.00
25/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	1294	1	1294	1	0.00
25/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	1142	1	1142	1	0.00
25/11/2015	2030 On 05-May-16			Bond Future	8.97	94.6793	8.9687	94.6793	0.00
25/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	157	0	157	0	0.00
25/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	305	0	305	0	0.00
25/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	231	0	231	0	0.00
25/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2032 On 04-February-16			Bond Future	9.02	96.5746	9.0158	96.5746	8,417.00
25/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	2902	3	2902	3	0.00
25/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	3399	3	3399	3	0.00
25/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	1081	1	1081	1	0.00
25/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	1030	1	1030	1	0.00
25/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	1055	1	1055	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
25/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	1159	1	1159	1	22.00
25/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	1441	1	1441	1	22.00
25/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3639	4	3639	4	0.00
25/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3582	4	3582	4	0.00
25/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3697	4	3697	4	0.00
25/11/2015	2032 On 05-May-16			Bond Future	9.07	94.1033	9.0724	94.1033	0.00
25/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	2944	3	2944	3	0.00
25/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	2869	3	2869	3	0.00
25/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	2906	3	2906	3	0.00
25/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	3524	3	3524	3	0.00
25/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	3439	3	3439	3	0.00
25/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	3481	3	3481	3	0.00
25/11/2015	2032 On 04-August-16			Bond Future	9.12	95.8546	9.1198	95.8546	0.00
25/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	3479	4	3479	4	0.00
25/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	3552	4	3552	4	0.00
25/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	3515	4	3515	4	0.00
25/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	4458	4	4458	4	0.00
25/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	4416	4	4416	4	0.00
25/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	4501	4	4501	4	0.00
25/11/2015	2033 On 04-February-16			Bond Future	106.28	106.1681	106.2818	106.1681	185.00
25/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3872	4	3872	4	0.00
25/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3882	4	3882	4	0.00
25/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3892	4	3892	4	0.00
25/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2033 On 05-May-16			Bond Future	107.15	107.0343	107.1477	107.0343	0.00
25/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	4748	5	4748	5	0.00
25/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	4738	5	4738	5	0.00
25/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	4758	5	4758	5	0.00
25/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2037 On 04-February-16			Bond Future	9.13	94.4980	9.1335	94.4980	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
25/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	987	1	987	1	0.00
25/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	3843	4	3843	4	0.00
25/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	1039	1	1039	1	0.00
25/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	3140	3	3140	3	0.00
25/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	1013	1	1013	1	0.00
25/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	4500	4	4500	4	0.00
25/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	4433	4	4433	4	0.00
25/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	1686	2	1686	2	16.00
25/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4569	4	4569	4	0.00
25/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	1278	1	1278	1	16.00
25/11/2015	2037 On 05-May-16			Bond Future	9.19	96.1478	9.1889	96.1478	0.00
25/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	2738	3	2738	3	0.00
25/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	2776	3	2776	3	0.00
25/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	2813	3	2813	3	0.00
25/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	4449	4	4449	4	0.00
25/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	4501	4	4501	4	0.00
25/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	4397	4	4397	4	0.00
25/11/2015	2037 On 04-August-16			Bond Future	9.24	93.6779	9.2367	93.6779	0.00
25/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	4518	5	4518	5	0.00
25/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	4475	5	4475	5	0.00
25/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	4432	5	4432	5	0.00
25/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	4360	4	4360	4	0.00
25/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	4318	4	4318	4	0.00
25/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	4404	4	4404	4	0.00
25/11/2015	2038 On 04-February-16			Bond Future	130.76	129.8878	130.7581	129.8878	16,637.00
25/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
25/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	252	1	252	1	0.00
25/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	242	1	242	1	0.00
25/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	232	1	232	1	0.00
25/11/2015	2038 On 05-May-16			Bond Future	133.02	132.1399	133.0224	132.1399	0.00
25/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	2032	1	2032	1	0.00
25/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	2012	1	2012	1	0.00

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25/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	2022	1	2022	1	0.00
25/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2040 On 04-February-16			Bond Future	9.21	98.4839	9.2087	98.4839	1,820.00
25/11/2015	2040 On 04-February-16	9.49	Call	Bond Future	4038	4	4038	4	0.00
25/11/2015	2040 On 04-February-16	9.51	Call	Bond Future	4158	4	4158	4	0.00
25/11/2015	2040 On 04-February-16	9.50	Call	Bond Future	4098	4	4098	4	0.00
25/11/2015	2040 On 04-February-16	9.50	Put	Bond Future	1408	1	1408	1	0.00
25/11/2015	2040 On 04-February-16	9.51	Put	Bond Future	1378	1	1378	1	0.00
25/11/2015	2040 On 04-February-16	9.49	Put	Bond Future	1439	1	1439	1	0.00
25/11/2015	2040 On 05-May-16			Bond Future	9.26	100.2032	9.2646	100.2032	0.00
25/11/2015	2040 On 05-May-16	9.51	Call	Bond Future	5053	5	5053	5	0.00
25/11/2015	2040 On 05-May-16	9.50	Call	Bond Future	5000	5	5000	5	0.00
25/11/2015	2040 On 05-May-16	9.49	Call	Bond Future	4947	5	4947	5	0.00
25/11/2015	2040 On 05-May-16	9.50	Put	Bond Future	2840	3	2840	3	0.00
25/11/2015	2040 On 05-May-16	9.51	Put	Bond Future	2804	3	2804	3	0.00
25/11/2015	2040 On 05-May-16	9.49	Put	Bond Future	2878	3	2878	3	0.00
25/11/2015	2040 On 04-August-16			Bond Future	9.31	97.5583	9.3132	97.5583	0.00
25/11/2015	2040 On 04-August-16	9.50	Call	Bond Future	5674	6	5674	6	0.00
25/11/2015	2040 On 04-August-16	9.51	Call	Bond Future	5724	6	5724	6	0.00
25/11/2015	2040 On 04-August-16	9.49	Call	Bond Future	5624	6	5624	6	0.00
25/11/2015	2040 On 04-August-16	9.51	Put	Bond Future	3933	4	3933	4	0.00
25/11/2015	2040 On 04-August-16	9.50	Put	Bond Future	3972	4	3972	4	0.00
25/11/2015	2040 On 04-August-16	9.49	Put	Bond Future	4012	4	4012	4	0.00
25/11/2015	2044 On 04-February-16			Bond Future	9.21	95.8284	9.2067	95.8284	18,852.00
25/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	1698	2	1698	2	0.00
25/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	1735	2	1735	2	0.00
25/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	1661	2	1661	2	0.00
25/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	4668	5	4668	5	0.00
25/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3655	4	3655	4	0.00
25/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	1197	1	1197	1	25.00
25/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	3780	4	3780	4	0.00
25/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3717	4	3717	4	0.00

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25/11/2015	2044 On 05-May-16			Bond Future	9.26	97.5013	9.2601	97.5013	0.00
25/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	2732	3	2732	3	0.00
25/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	2810	3	2810	3	0.00
25/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	2771	3	2771	3	0.00
25/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	5237	5	5237	5	0.00
25/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	5358	5	5358	5	0.00
25/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	5297	5	5297	5	0.00
25/11/2015	2044 On 04-August-16			Bond Future	9.31	94.9315	9.3065	94.9315	0.00
25/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	5851	6	5851	6	0.00
25/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	5800	6	5800	6	0.00
25/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	5750	6	5750	6	0.00
25/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	4011	4	4011	4	0.00
25/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	4051	4	4051	4	0.00
25/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	3970	4	3970	4	0.00
25/11/2015	2046 On 04-February-16			Bond Future	132.19	132.2436	132.1923	132.2436	11,598.00
25/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	4202	4	4202	4	0.00
25/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	4192	4	4192	4	0.00
25/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	4182	4	4182	4	0.00
25/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2046 On 05-May-16			Bond Future	133.05	133.1077	133.0526	133.1077	0.00
25/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	3053	3	3053	3	0.00
25/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	3063	3	3063	3	0.00
25/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	3043	3	3043	3	0.00
25/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2050 On 04-February-16			Bond Future	139.03	139.4248	139.0333	139.4248	9,973.00
25/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	1033	1	1033	1	0.00
25/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	1043	1	1043	1	0.00
25/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	1023	1	1023	1	0.00
25/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00

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25/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2050 On 05-May-16			Bond Future	141.44	141.8420	141.4407	141.8420	0.00
25/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	3451	4	3451	4	0.00
25/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	3431	4	3431	4	0.00
25/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	3441	4	3441	4	0.00
25/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
25/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
25/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	AL37 On 04-February-16			Index Future	473.13	473.3130	473.1310	473.3130	2.00
25/11/2015	AL37 On 05-May-16			Index Future	481.37	481.5670	481.3730	481.5670	0.00
25/11/2015	AL7T On 04-February-16			Index Future	554.74	555.0560	554.7360	555.0560	0.00
25/11/2015	AL7T On 05-May-16			Index Future	564.40	564.7350	564.3990	564.7350	0.00
25/11/2015	ALBI On 04-February-16			Index Future	506.03	506.4810	506.0250	506.4810	611.00
25/11/2015	ALBI On 05-May-16			Index Future	514.84	515.3130	514.8390	515.3130	0.00
25/11/2015	ALBI On 04-August-16			Index Future	524.31	524.7920	524.3080	524.7920	0.00
25/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	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
25/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2015	EL28 On 04-February-16			Bond Future	128.44	128.0782	128.4414	128.0782	0.00
25/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
25/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	559	1	559	1	0.00
25/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	569	1	569	1	0.00
25/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	549	1	549	1	0.00
25/11/2015	EL28 On 05-May-16			Bond Future	129.09	128.7243	129.0910	128.7243	0.00
25/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	81	0	81	0	0.00
25/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	91	0	91	0	0.00
25/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	101	0	101	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
25/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	0	0	0	0	0.00
25/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	0	0	0	0	0.00
25/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	0	0	0	0	0.00
25/11/2015	ES33 On 04-February-16			Bond Future	10.01	82.5691	10.0081	82.5691	8,569.00
25/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	13	0	13	0	0.00
25/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	125	0	125	0	0.00
25/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
25/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	56	0	56	0	0.00
25/11/2015	ES33 On 05-May-16			Bond Future	10.09	80.2200	10.0916	80.2200	0.00
25/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
25/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	627	1	627	1	0.00
25/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	558	0	558	0	0.00
25/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	695	1	695	1	0.00
25/11/2015	ES33 On 04-August-16			Bond Future	10.17	81.7127	10.1667	81.7127	0.00
25/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	490	1	490	1	0.00
25/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	622	1	622	1	0.00
25/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	556	1	556	1	0.00
25/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
25/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
25/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
25/11/2015	GOVI On 04-February-16			GOVI	502.99	503.3670	502.9930	503.3670	451.00
25/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
25/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
25/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
25/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	90070	9	90070	9	0.00
25/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	90170	9	90170	9	0.00
25/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	89970	9	89970	9	0.00
25/11/2015	GOVI On 05-May-16			GOVI	511.76	512.1450	511.7550	512.1450	146.00
25/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
25/11/2015	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
25/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
25/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	62350	6	62350	6	0.00
25/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	62450	6	62450	6	0.00
25/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	62550	6	62550	6	0.00
25/11/2015	GOVI On 04-August-16			GOVI	521.17	521.5650	521.1670	521.5650	0.00
25/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	1770	1	1770	1	0.00
25/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	1670	1	1670	1	0.00
25/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	1570	1	1570	1	0.00
25/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	0	0	0	0	0.00
25/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	0	0	0	0	0.00
25/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	0	0	0	0	0.00
25/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2015	IGOV On 04-February-16			Index Future	238.81	238.5020	238.8060	238.5020	1,038.00
25/11/2015	IGOV On 05-May-16			Index Future	242.94	242.6350	242.9410	242.6350	21.00
25/11/2015	IGOV On 04-August-16			Index Future	247.45	247.1430	247.4540	247.1430	0.00
25/11/2015	ILBI On 04-February-16			Index Future	645.94	645.2970	645.9390	645.2970	157.00
25/11/2015	ILBI On 05-May-16			Index Future	657.01	656.3560	657.0070	656.3560	0.00
25/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.88	99.8837	99.8807	99.8837	0.00
25/11/2015	IS02 On 18-December-17			Interest Rate Swap	99.91	99.9620	99.9058	99.9620	0.00
25/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.32	99.4353	99.3247	99.4353	0.00
25/11/2015	IS10 On 17-December-25			Interest Rate Swap	100.84	100.9017	100.8449	100.9017	0.00
25/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
25/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
25/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.62	93.3800	6.6200	93.3800	2,000.00
25/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
25/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
25/11/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
25/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
25/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
25/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	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
25/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
25/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
25/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	0.00
25/11/2015	R023 On 04-February-16			Bond Future	8.32	100.5049	8.3201	100.5049	12,087.00
25/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	592	1	592	1	0.00
25/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	560	1	560	1	0.00
25/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	576	1	576	1	0.00
25/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2282	2	2282	2	0.00
25/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2244	2	2244	2	0.00
25/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2208	2	2208	2	0.00
25/11/2015	R023 On 05-May-16			Bond Future	8.38	98.3308	8.3768	98.3308	0.00
25/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1559	2	1559	2	0.00
25/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1536	2	1536	2	0.00
25/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1513	2	1513	2	0.00
25/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2173	2	2173	2	0.00
25/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2146	2	2146	2	0.00
25/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2202	2	2202	2	0.00
25/11/2015	R023 On 04-August-16			Bond Future	8.42	100.1601	8.4176	100.1601	0.00
25/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1839	2	1839	2	0.00
25/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1861	2	1861	2	0.00
25/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1883	2	1883	2	0.00
25/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	2680	3	2680	3	0.00
25/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	2707	3	2707	3	0.00
25/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2653	3	2653	3	0.00
25/11/2015	R186 On 04-February-16			Bond Future	8.50	115.4798	8.4999	115.4798	51,254.00
25/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	93	0	93	0	0.00
25/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	400	0	400	0	680.00
25/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1713	2	1713	2	350.00
25/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	3002	3	3002	3	0.00
25/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	5538	6	5538	6	0.00
25/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	89	0	89	0	0.00
25/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	85	0	85	0	0.00
25/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	3408	3	3408	3	0.00
25/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2760	3	2760	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
25/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	3253	3	3253	3	0.00
25/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	2529	3	2529	3	0.00
25/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	3513	4	3513	4	0.00
25/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	581	1	581	1	700.00
25/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1539	2	1539	2	680.00
25/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5124	5	5124	5	0.00
25/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2096	2	2096	2	0.00
25/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	343	0	343	0	700.00
25/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1108	1	1108	1	11,695.00
25/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	8030	8	8030	8	0.00
25/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8191	8	8191	8	0.00
25/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	873	1	873	1	0.00
25/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	8110	8	8110	8	0.00
25/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	1387	1	1387	1	340.00
25/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1242	1	1242	1	5,000.00
25/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	985	1	985	1	5,000.00
25/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2307	2	2307	2	0.00
25/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	917	1	917	1	33.00
25/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	4338	4	4338	4	0.00
25/11/2015	R186 On 05-May-16			Bond Future	8.55	117.4950	8.5534	117.4950	0.00
25/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	2105	2	2105	2	0.00
25/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	2073	2	2073	2	0.00
25/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	2136	2	2136	2	0.00
25/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3643	4	3643	4	0.00
25/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	4089	4	4089	4	0.00
25/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	487	1	487	1	0.00
25/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	3767	4	3767	4	0.00
25/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	3676	4	3676	4	0.00
25/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	8285	8	8285	8	0.00
25/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	3721	4	3721	4	0.00
25/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2181	2	2181	2	1,900.00
25/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	1893	2	1893	2	5,350.00
25/11/2015	R186 On 04-August-16			Bond Future	8.60	114.3784	8.5951	114.3784	0.00
25/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	3139	3	3139	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
25/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	3210	3	3210	3	0.00
25/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	3174	3	3174	3	0.00
25/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	3916	4	3916	4	0.00
25/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	3877	4	3877	4	0.00
25/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	3838	4	3838	4	0.00
25/11/2015	R197 On 04-February-16			Bond Future	294.10	294.2144	294.0965	294.2144	714.00
25/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	2904	3	2904	3	0.00
25/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	2914	3	2914	3	0.00
25/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	2894	3	2894	3	0.00
25/11/2015	R197 On 05-May-16			Bond Future	299.19	299.3148	299.1883	299.3148	0.00
25/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	822	1	822	1	0.00
25/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	812	1	812	1	0.00
25/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	802	1	802	1	0.00
25/11/2015	R202 On 04-February-16			Bond Future	242.71	242.1281	242.7120	242.1281	42,265.00
25/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2722	2	2722	2	0.00
25/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2702	2	2702	2	0.00
25/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2712	2	2712	2	0.00
25/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
25/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
25/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
25/11/2015	R202 On 05-May-16			Bond Future	246.91	246.3255	246.9140	246.3255	0.00
25/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	86	1	86	1	0.00
25/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	96	1	96	1	0.00
25/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	76	1	76	1	0.00
25/11/2015	R203 On 04-February-16			Bond Future	7.33	104.6986	7.3328	104.6986	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
25/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	253	0	253	0	0.00
25/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	239	0	239	0	0.00
25/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	246	0	246	0	0.00
25/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	378	0	378	0	0.00
25/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	370	0	370	0	0.00
25/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	362	0	362	0	0.00
25/11/2015	R203 On 05-May-16			Bond Future	7.38	102.3567	7.3827	102.3567	0.00
25/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	310	0	310	0	0.00
25/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	322	0	322	0	0.00
25/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	316	0	316	0	0.00
25/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	478	0	478	0	0.00
25/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	492	0	492	0	0.00
25/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	485	0	485	0	0.00
25/11/2015	R203 On 04-August-16			Bond Future	7.35	104.2611	7.3526	104.2611	0.00
25/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	346	0	346	0	0.00
25/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	356	0	356	0	0.00
25/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	350	0	350	0	0.00
25/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	458	0	458	0	0.00
25/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	452	0	452	0	0.00
25/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	463	0	463	0	0.00
25/11/2015	R204 On 04-February-16			Bond Future	7.71	101.8402	7.7059	101.8402	35,969.00
25/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	336	0	336	0	0.00
25/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	327	0	327	0	0.00
25/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	318	0	318	0	0.00
25/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	851	1	851	1	0.00
25/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	835	1	835	1	0.00
25/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	868	1	868	1	0.00
25/11/2015	R204 On 05-May-16			Bond Future	7.77	103.6173	7.7736	103.6173	0.00
25/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	759	1	759	1	0.00
25/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	747	1	747	1	0.00
25/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	735	1	735	1	0.00
25/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	802	1	802	1	0.00
25/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	814	1	814	1	0.00
25/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	790	1	790	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
25/11/2015	R204 On 04-August-16			Bond Future	7.81	101.5048	7.8098	101.5048	0.00
25/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	811	1	811	1	0.00
25/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	821	1	821	1	0.00
25/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	832	1	832	1	0.00
25/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	949	1	949	1	0.00
25/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	938	1	938	1	0.00
25/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	959	1	959	1	0.00
25/11/2015	R207 On 04-February-16			Bond Future	7.94	98.2354	7.9416	98.2354	48,120.00
25/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	98	0	98	0	43.00
25/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	224	0	224	0	19.00
25/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	232	0	232	0	0.00
25/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	217	0	217	0	0.00
25/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1684	2	1684	2	0.00
25/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1658	2	1658	2	0.00
25/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2329	2	2329	2	0.00
25/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1710	2	1710	2	0.00
25/11/2015	R207 On 05-May-16			Bond Future	8.01	99.9500	8.0125	99.9500	0.00
25/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	847	1	847	1	0.00
25/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	820	1	820	1	0.00
25/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	833	1	833	1	0.00
25/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	498	1	498	1	43.00
25/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1337	1	1337	1	0.00
25/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1320	1	1320	1	0.00
25/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	1909	2	1909	2	0.00
25/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1355	1	1355	1	0.00
25/11/2015	R207 On 04-August-16			Bond Future	8.06	98.1652	8.0602	98.1652	0.00
25/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1191	1	1191	1	0.00
25/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1162	1	1162	1	0.00
25/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1177	1	1177	1	0.00
25/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1367	1	1367	1	0.00
25/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1352	1	1352	1	0.00
25/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1337	1	1337	1	0.00
25/11/2015	R208 On 04-February-16			Bond Future	8.08	96.9490	8.0797	96.9490	38,640.00
25/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	406	0	406	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
25/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	394	0	394	0	0.00
25/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	417	0	417	0	0.00
25/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1765	2	1765	2	0.00
25/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1707	2	1707	2	0.00
25/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1736	2	1736	2	0.00
25/11/2015	R208 On 05-May-16			Bond Future	8.14	95.2399	8.1410	95.2399	0.00
25/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1081	1	1081	1	0.00
25/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1116	1	1116	1	0.00
25/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1098	1	1098	1	0.00
25/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1641	2	1641	2	0.00
25/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1620	2	1620	2	0.00
25/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1663	2	1663	2	0.00
25/11/2015	R208 On 04-August-16			Bond Future	8.18	97.0120	8.1841	97.0120	0.00
25/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1292	1	1292	1	0.00
25/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1309	1	1309	1	0.00
25/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1325	1	1325	1	0.00
25/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2008	2	2008	2	0.00
25/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	1988	2	1988	2	0.00
25/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	1967	2	1967	2	0.00
25/11/2015	R209 On 04-February-16			Bond Future	9.05	76.6061	9.0548	76.6061	40,791.00
25/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	978	1	978	1	0.00
25/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	1002	1	1002	1	0.00
25/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	1027	1	1027	1	0.00
25/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	4006	4	4006	4	0.00
25/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3241	3	3241	3	0.00
25/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3347	3	3347	3	0.00
25/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	705	1	705	1	2,200.00
25/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3294	3	3294	3	0.00
25/11/2015	R209 On 05-May-16			Bond Future	9.10	74.7940	9.1046	74.7940	0.00
25/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2573	3	2573	3	6,700.00
25/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2607	3	2607	3	0.00
25/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	764	1	764	1	6,700.00
25/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2540	3	2540	3	0.00
25/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3340	3	3340	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
25/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3300	3	3300	3	0.00
25/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3380	3	3380	3	0.00
25/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	7395	7	7395	7	0.00
25/11/2015	R209 On 04-August-16			Bond Future	9.15	76.1859	9.1462	76.1859	0.00
25/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3981	4	3981	4	0.00
25/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	4056	4	4056	4	0.00
25/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	4018	4	4018	4	0.00
25/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3309	3	3309	3	0.00
25/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3242	3	3242	3	0.00
25/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3275	3	3275	3	0.00
25/11/2015	R210 On 04-February-16			Bond Future	184.85	184.3400	184.8532	184.3400	3,296.00
25/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	147	1	147	1	0.00
25/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	157	1	157	1	0.00
25/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	137	1	137	1	0.00
25/11/2015	R210 On 05-May-16			Bond Future	185.89	185.3703	185.8882	185.3703	0.00
25/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	898	0	898	0	0.00
25/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	888	0	888	0	0.00
25/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	878	0	878	0	0.00
25/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
25/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
25/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
25/11/2015	R211 On 04-February-16			Bond Future	135.60	135.6082	135.6006	135.6082	1,010.00
25/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3399	3	3399	3	0.00
25/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3409	3	3409	3	0.00
25/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3389	3	3389	3	0.00
25/11/2015	R211 On 05-May-16			Bond Future	137.95	137.9594	137.9486	137.9594	0.00
25/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	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
25/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	1041	1	1041	1	0.00
25/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	1051	1	1051	1	0.00
25/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	1061	1	1061	1	0.00
25/11/2015	R212 On 04-February-16			Bond Future	141.85	141.9063	141.8494	141.9063	1,569.00
25/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	4151	4	4151	4	0.00
25/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	4141	4	4141	4	0.00
25/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	4161	4	4161	4	0.00
25/11/2015	R212 On 05-May-16			Bond Future	144.31	144.3668	144.3057	144.3668	0.00
25/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
25/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	694	1	694	1	0.00
25/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	684	1	684	1	0.00
25/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	704	1	704	1	0.00
25/11/2015	R213 On 04-February-16			Bond Future	8.97	87.1052	8.9670	87.1052	31,687.00
25/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1202	1	1202	1	0.00
25/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1230	1	1230	1	0.00
25/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1175	1	1175	1	0.00
25/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	2791	3	2791	3	0.00
25/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	2744	3	2744	3	0.00
25/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	2838	3	2838	3	0.00
25/11/2015	R213 On 05-May-16			Bond Future	9.02	85.0774	9.0198	85.0774	0.00
25/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1953	2	1953	2	0.00
25/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1982	2	1982	2	0.00
25/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	2010	2	2010	2	0.00
25/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	3938	4	3938	4	0.00
25/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	3983	4	3983	4	0.00
25/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	3893	4	3893	4	0.00
25/11/2015	R213 On 04-August-16			Bond Future	9.06	86.6601	9.0629	86.6601	0.00
25/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	3296	3	3296	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
25/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3365	3	3365	3	0.00
25/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	3330	3	3330	3	0.00
25/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	3813	4	3813	4	0.00
25/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	3739	4	3739	4	0.00
25/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	3775	4	3775	4	0.00
25/11/2015	R214 On 04-February-16			Bond Future	9.12	77.3837	9.1161	77.3837	30,289.00
25/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	3532	4	3532	4	0.00
25/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	75	0	75	0	0.00
25/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	78	0	78	0	0.00
25/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	72	0	72	0	0.00
25/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	3046	3	3046	3	0.00
25/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	1025	1	1025	1	25.00
25/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	9575	9	9575	9	0.00
25/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	9485	9	9485	9	0.00
25/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	1275	1	1275	1	25.00
25/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	9666	10	9666	10	0.00
25/11/2015	R214 On 05-May-16			Bond Future	9.16	75.4396	9.1632	75.4396	0.00
25/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2474	3	2474	3	0.00
25/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2542	3	2542	3	0.00
25/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2508	3	2508	3	0.00
25/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	3729	4	3729	4	0.00
25/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	3774	4	3774	4	0.00
25/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	3819	4	3819	4	0.00
25/11/2015	R214 On 04-August-16			Bond Future	9.20	76.8432	9.2021	76.8432	0.00
25/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	4005	4	4005	4	0.00
25/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	4082	4	4082	4	0.00
25/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	4043	4	4043	4	0.00
25/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	3681	4	3681	4	0.00
25/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	3645	4	3645	4	0.00
25/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	3719	4	3719	4	0.00
25/11/2015	R248 On 04-February-16			Bond Future	9.18	99.5925	9.1826	99.5925	56,273.00
25/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	1793	2	1793	2	0.00
25/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	4122	4	4122	4	0.00
25/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	4753	5	4753	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
25/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	1872	2	1872	2	0.00
25/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	1832	2	1832	2	0.00
25/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	1544	2	1544	2	75.00
25/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3666	4	3666	4	0.00
25/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3603	4	3603	4	0.00
25/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3729	4	3729	4	0.00
25/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	1242	1	1242	1	75.00
25/11/2015	R248 On 05-May-16			Bond Future	9.23	96.8956	9.2315	96.8956	0.00
25/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	2915	3	2915	3	0.00
25/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	2955	3	2955	3	0.00
25/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	2997	3	2997	3	0.00
25/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	5267	5	5267	5	0.00
25/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	5329	5	5329	5	0.00
25/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	5207	5	5207	5	0.00
25/11/2015	R248 On 04-August-16			Bond Future	9.27	98.6984	9.2723	98.6984	0.00
25/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	4877	5	4877	5	0.00
25/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	4830	5	4830	5	0.00
25/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	4925	5	4925	5	0.00
25/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	5044	5	5044	5	0.00
25/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	5093	5	5093	5	0.00
25/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	5144	5	5144	5	0.00