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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	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
14/12/2015	2025 On 04-February-16			Bond Future	119.87	117.9057	119.8655	117.9057	1,831.00
14/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	6124	8	6124	8	0.00
14/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	6134	8	6134	8	0.00
14/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	6144	8	6144	8	0.00
14/12/2015	2025 On 05-May-16			Bond Future	122.03	120.0388	122.0314	120.0388	0.00
14/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	3969	6	3969	6	0.00
14/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	3979	6	3979	6	0.00
14/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	3959	6	3959	6	0.00
14/12/2015	2030 On 04-February-16			Bond Future	10.29	79.6100	10.2933	79.6100	18,207.00
14/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	10820	15	10820	15	0.00
14/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	10896	15	10896	15	0.00
14/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	10743	15	10743	15	0.00
14/12/2015	2030 On 05-May-16			Bond Future	10.39	81.0665	10.3871	81.0665	0.00
14/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	9468	13	9468	13	0.00
14/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	9541	13	9541	13	0.00
14/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	9394	13	9394	13	0.00
14/12/2015	2032 On 04-February-16			Bond Future	10.40	82.2893	10.3976	82.2893	8,417.00
14/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	45	0	45	0	0.00
14/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	69	0	69	0	0.00
14/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	4	0	4	0	0.00
14/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	4	0	4	0	0.00
14/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	4	0	4	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
14/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	8016	12	8016	12	22.00
14/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	8772	13	8772	13	22.00
14/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	12775	17	12775	17	0.00
14/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	12692	17	12692	17	0.00
14/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	12859	17	12859	17	0.00
14/12/2015	2032 On 05-May-16			Bond Future	10.49	79.6364	10.4893	79.6364	0.00
14/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	255	0	255	0	0.00
14/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	244	0	244	0	0.00
14/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	250	0	250	0	0.00
14/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	11193	15	11193	15	0.00
14/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	11045	15	11045	15	0.00
14/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	11119	15	11119	15	0.00
14/12/2015	2032 On 04-August-16			Bond Future	10.57	81.2330	10.5660	81.2330	0.00
14/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	557	0	557	0	0.00
14/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	575	0	575	0	0.00
14/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	566	0	566	0	0.00
14/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	11878	16	11878	16	0.00
14/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	11808	16	11808	16	0.00
14/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	11949	16	11949	16	0.00
14/12/2015	2033 On 04-February-16			Bond Future	97.66	97.6673	97.6555	97.6673	185.00
14/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	4744	5	4744	5	0.00
14/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	4754	5	4754	5	0.00
14/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	4734	5	4734	5	0.00
14/12/2015	2033 On 05-May-16			Bond Future	98.45	98.4589	98.4451	98.4589	0.00
14/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	3965	4	3965	4	0.00
14/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	3955	4	3955	4	0.00
14/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	3945	4	3945	4	0.00
14/12/2015	2037 On 04-February-16			Bond Future	10.56	78.8148	10.5563	78.8148	50,559.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	2	0	2	0	0.00
14/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	69	0	69	0	0.00
14/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	2	0	2	0	0.00
14/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	40	0	40	0	0.00
14/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	2	0	2	0	0.00
14/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	14848	19	14848	19	0.00
14/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	14754	19	14754	19	0.00
14/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	9944	14	9944	14	16.00
14/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	14941	19	14941	19	0.00
14/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	8863	13	8863	13	16.00
14/12/2015	2037 On 05-May-16			Bond Future	10.65	80.2568	10.6467	80.2568	0.00
14/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	187	0	187	0	0.00
14/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	192	0	192	0	0.00
14/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	196	0	196	0	0.00
14/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	13351	17	13351	17	0.00
14/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	13436	18	13436	18	0.00
14/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	13266	17	13266	17	0.00
14/12/2015	2037 On 04-August-16			Bond Future	10.73	77.6055	10.7251	77.6055	0.00
14/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	727	0	727	0	0.00
14/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	716	0	716	0	0.00
14/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	706	0	706	0	0.00
14/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	12185	16	12185	16	0.00
14/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	12110	16	12110	16	0.00
14/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	12261	16	12261	16	0.00
14/12/2015	2038 On 04-February-16			Bond Future	125.12	117.7398	125.1224	117.7398	17,749.00
14/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	5888	13	5888	13	0.00
14/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	5878	13	5878	13	0.00
14/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	5868	13	5868	13	0.00
14/12/2015	2038 On 05-May-16			Bond Future	127.38	119.8698	127.3834	119.8698	0.00
14/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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14/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	3607	11	3607	11	0.00
14/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	3617	11	3617	11	0.00
14/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	3627	11	3627	11	0.00
14/12/2015	2040 On 04-February-16			Bond Future	10.66	81.5924	10.6571	81.5924	1,820.00
14/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	63	0	63	0	0.00
14/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	68	0	68	0	0.00
14/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	66	0	66	0	0.00
14/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	9631	14	9631	14	0.00
14/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	9544	14	9544	14	0.00
14/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	9719	14	9719	14	0.00
14/12/2015	2040 On 05-May-16			Bond Future	10.75	83.0853	10.7491	83.0853	0.00
14/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	496	0	496	0	0.00
14/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	486	0	486	0	0.00
14/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	477	0	477	0	0.00
14/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	10724	15	10724	15	0.00
14/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	10643	15	10643	15	0.00
14/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	10804	15	10804	15	0.00
14/12/2015	2040 On 04-August-16			Bond Future	10.83	80.2402	10.8293	80.2402	0.00
14/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	947	0	947	0	0.00
14/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	961	0	961	0	0.00
14/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	934	0	934	0	0.00
14/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	11676	16	11676	16	0.00
14/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	11752	16	11752	16	0.00
14/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	11829	16	11829	16	0.00
14/12/2015	2044 On 04-February-16			Bond Future	10.67	78.6869	10.6708	78.6869	19,969.00
14/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	5	0	5	0	0.00
14/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	5	0	5	0	0.00
14/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	5	0	5	0	0.00
14/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	85	0	85	0	0.00
14/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	14384	19	14384	19	0.00
14/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	9072	14	9072	14	0.00
14/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	14582	19	14582	19	0.00
14/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	14483	19	14483	19	0.00

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14/12/2015	2044 On 05-May-16			Bond Future	10.76	80.1267	10.7606	80.1267	0.00
14/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	148	0	148	0	0.00
14/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	155	0	155	0	0.00
14/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	152	0	152	0	0.00
14/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	15187	20	15187	20	0.00
14/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	15378	20	15378	20	0.00
14/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	15283	20	15283	20	0.00
14/12/2015	2044 On 04-August-16			Bond Future	10.84	77.3476	10.8388	77.3476	0.00
14/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	936	0	936	0	0.00
14/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	923	0	923	0	0.00
14/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	910	0	910	0	0.00
14/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	11856	16	11856	16	0.00
14/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	11934	16	11934	16	0.00
14/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	11779	16	11779	16	0.00
14/12/2015	2046 On 04-February-16			Bond Future	125.00	116.0285	124.9963	116.0285	12,126.00
14/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	2994	12	2994	12	0.00
14/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	3014	12	3014	12	0.00
14/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	3004	12	3004	12	0.00
14/12/2015	2046 On 05-May-16			Bond Future	125.83	116.6984	125.8258	116.6984	0.00
14/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	4164	13	4164	13	0.00
14/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	4174	13	4174	13	0.00
14/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	4184	13	4184	13	0.00
14/12/2015	2050 On 04-February-16			Bond Future	128.24	120.9488	128.2426	120.9488	13,173.00
14/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	9767	17	9767	17	0.00
14/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	9757	17	9757	17	0.00

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14/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	9747	17	9747	17	0.00
14/12/2015	2050 On 05-May-16			Bond Future	130.56	123.1370	130.5597	123.1370	0.00
14/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	7440	15	7440	15	0.00
14/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	7430	15	7430	15	0.00
14/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	7450	15	7450	15	0.00
14/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	AL37 On 04-February-16			Index Future	452.31	443.9620	452.3050	443.9620	2.00
14/12/2015	AL37 On 05-May-16			Index Future	460.57	452.0830	460.5650	452.0830	0.00
14/12/2015	AL7T On 04-February-16			Index Future	510.80	493.4580	510.8010	493.4580	0.00
14/12/2015	AL7T On 05-May-16			Index Future	520.13	502.4840	520.1280	502.4840	0.00
14/12/2015	ALBI On 04-February-16			Index Future	461.69	444.5910	461.6850	444.5910	724.00
14/12/2015	ALBI On 05-May-16			Index Future	470.12	452.7230	470.1150	452.7230	0.00
14/12/2015	ALBI On 04-August-16			Index Future	479.40	461.6960	479.4010	461.6960	0.00
14/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	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
14/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	EL28 On 04-February-16			Bond Future	120.69	120.7065	120.6936	120.7065	0.00
14/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	8306	8	8306	8	0.00
14/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	8316	8	8316	8	0.00
14/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	8296	8	8296	8	0.00
14/12/2015	EL28 On 05-May-16			Bond Future	121.30	121.3154	121.2996	121.3154	0.00
14/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	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
14/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	7700	8	7700	8	0.00
14/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	7710	8	7710	8	0.00
14/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	7690	8	7690	8	0.00
14/12/2015	ES33 On 04-February-16			Bond Future	11.35	70.5516	11.3500	70.5516	8,710.00
14/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	8620	12	8620	12	0.00
14/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	8482	12	8482	12	0.00
14/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	8551	12	8551	12	0.00
14/12/2015	ES33 On 05-May-16			Bond Future	11.47	68.0501	11.4689	68.0501	0.00
14/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	9209	13	9209	13	0.00
14/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	9140	13	9140	13	0.00
14/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	9278	13	9278	13	0.00
14/12/2015	ES33 On 04-August-16			Bond Future	11.57	69.4141	11.5738	69.4141	0.00
14/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	8153	12	8153	12	0.00
14/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	8021	12	8021	12	0.00
14/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	8087	12	8087	12	0.00
14/12/2015	ES42 On 04-February-16			Bond Future	11.52	73.7876	11.5230	73.7876	2,750.00
14/12/2015	ES42 On 05-May-16			Bond Future	11.64	70.8743	11.6440	70.8743	4,500.00
14/12/2015	GOVI On 04-February-16			GOVI	462.81	447.1590	462.8100	447.1590	475.00
14/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	491900	65	491900	65	0.00
14/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	492000	65	492000	65	0.00
14/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	491800	65	491800	65	0.00
14/12/2015	GOVI On 05-May-16			GOVI	471.26	455.3380	471.2610	455.3380	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	467290	63	467290	63	0.00
14/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	467390	63	467390	63	0.00
14/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	467490	63	467490	63	0.00
14/12/2015	GOVI On 04-August-16			GOVI	480.57	464.3620	480.5690	464.3620	0.00
14/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	404410	57	404410	57	0.00
14/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	404210	57	404210	57	0.00
14/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	404310	57	404310	57	0.00
14/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2015	IGOV On 04-February-16			Index Future	226.29	221.7380	226.2850	221.7380	1,038.00
14/12/2015	IGOV On 05-May-16			Index Future	230.37	225.7500	230.3730	225.7500	21.00
14/12/2015	IGOV On 04-August-16			Index Future	234.92	230.2220	234.9200	230.2220	0.00
14/12/2015	ILBI On 04-February-16			Index Future	614.40	604.1290	614.3960	604.1290	157.00
14/12/2015	ILBI On 05-May-16			Index Future	624.90	614.4580	624.8960	614.4580	0.00
14/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.38	100.5925	100.3758	100.5925	0.00
14/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.55	100.8695	100.5491	100.8695	0.00
14/12/2015	IS02 On 18-December-17			Interest Rate Swap	101.39	102.0105	101.3893	102.0105	0.00
14/12/2015	IS02 On 16-March-18			Interest Rate Swap	101.02	101.7047	101.0249	101.7047	0.00
14/12/2015	IS05 On 17-December-20			Interest Rate Swap	103.78	105.0051	103.7755	105.0051	0.00
14/12/2015	IS05 On 16-March-21			Interest Rate Swap	103.45	104.7187	103.4473	104.7187	0.00
14/12/2015	IS10 On 17-December-25			Interest Rate Swap	107.73	109.5216	107.7336	109.5216	0.00
14/12/2015	IS10 On 16-March-26			Interest Rate Swap	105.19	107.0417	105.1907	107.0417	0.00
14/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/12/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.58	93.4700	6.5800	93.4700	0.00
14/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.68	93.3600	6.6800	93.3600	0.00
14/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.85	93.3100	6.8500	93.3100	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.95	93.2200	6.9500	93.2200	0.00
14/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.14	93.1100	7.1400	93.1100	0.00
14/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.20	93.0100	7.2000	93.0100	0.00
14/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.9300	7.3800	92.9300	0.00
14/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.73	92.6800	7.7300	92.6800	0.00
14/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	92.4200	8.0700	92.4200	0.00
14/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.09	92.2900	8.0900	92.2900	0.00
14/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.32	92.1100	8.3200	92.1100	0.00
14/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.48	92.0000	8.4800	92.0000	0.00
14/12/2015	R023 On 04-February-16			Bond Future	9.74	90.7675	9.7446	90.7675	16,357.00
14/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	1	0	1	0	0.00
14/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	1	0	1	0	0.00
14/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	1	0	1	0	0.00
14/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	8733	11	8733	11	0.00
14/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	8680	11	8680	11	0.00
14/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	8628	11	8628	11	0.00
14/12/2015	R023 On 05-May-16			Bond Future	9.85	88.4970	9.8538	88.4970	0.00
14/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	97	0	97	0	0.00
14/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	95	0	95	0	0.00
14/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	93	0	93	0	0.00
14/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	7789	10	7789	10	0.00
14/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	7741	10	7741	10	0.00
14/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	7838	10	7838	10	0.00
14/12/2015	R023 On 04-August-16			Bond Future	9.94	90.2700	9.9408	90.2700	0.00
14/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	239	0	239	0	0.00
14/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	244	0	244	0	0.00
14/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	248	0	248	0	0.00
14/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	8124	11	8124	11	0.00
14/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	8169	11	8169	11	0.00
14/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	8079	11	8079	11	0.00
14/12/2015	R186 On 04-February-16			Bond Future	9.88	101.5715	9.8793	101.5715	65,500.00
14/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	46	0	46	0	0.00
14/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	11	0	11	0	350.00
14/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	263	0	263	0	0.00
14/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	65	0	65	0	0.00
14/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	37	0	37	0	0.00
14/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	57	0	57	0	0.00
14/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	29	0	29	0	0.00
14/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	70	0	70	0	0.00
14/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	1	0	1	0	700.00
14/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	8	0	8	0	680.00
14/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	14654	19	14654	19	0.00
14/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	10324	14	10324	14	0.00
14/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	4998	9	4998	9	700.00
14/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	8082	12	8082	12	11,695.00
14/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	17868	22	17868	22	0.00
14/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	18035	22	18035	22	0.00
14/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	7361	11	7361	11	0.00
14/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	17951	22	17951	22	0.00
14/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	8817	13	8817	13	340.00
14/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	8448	12	8448	12	5,000.00
14/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	7719	12	7719	12	5,000.00
14/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	10707	15	10707	15	0.00
14/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	7504	11	7504	11	33.00
14/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	13689	18	13689	18	0.00
14/12/2015	R186 On 05-May-16			Bond Future	9.97	103.4290	9.9747	103.4290	0.00
14/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	141	0	141	0	0.00
14/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	138	0	138	0	0.00
14/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	145	0	145	0	0.00
14/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	360	0	360	0	0.00
14/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	442	0	442	0	0.00
14/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	16	0	16	0	0.00
14/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	11845	16	11845	16	0.00
14/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	11699	16	11699	16	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
14/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	17827	22	17827	22	0.00
14/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	11772	16	11772	16	0.00
14/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	8912	13	8912	13	1,900.00
14/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	8261	12	8261	12	5,350.00
14/12/2015	R186 On 04-August-16			Bond Future	10.05	100.1946	10.0518	100.1946	0.00
14/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	478	0	478	0	0.00
14/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	493	0	493	0	0.00
14/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	485	0	485	0	0.00
14/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	11310	15	11310	15	0.00
14/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	11244	15	11244	15	0.00
14/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	11177	15	11177	15	0.00
14/12/2015	R197 On 04-February-16			Bond Future	286.47	281.7812	286.4696	281.7812	714.00
14/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	10530	15	10530	15	0.00
14/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	10540	15	10540	15	0.00
14/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	10520	15	10520	15	0.00
14/12/2015	R197 On 05-May-16			Bond Future	291.65	286.8788	291.6457	286.8788	0.00
14/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	8364	13	8364	13	0.00
14/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	8354	13	8354	13	0.00
14/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	8344	13	8344	13	0.00
14/12/2015	R202 On 04-February-16			Bond Future	223.12	223.1463	223.1202	223.1463	43,005.00
14/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	16870	17	16870	17	0.00
14/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	16880	17	16880	17	0.00
14/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	16890	17	16890	17	0.00
14/12/2015	R202 On 05-May-16			Bond Future	227.15	227.1831	227.1519	227.1831	0.00
14/12/2015	R202 On 05-May-16	246.99	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
14/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	19848	20	19848	20	0.00
14/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	19858	20	19858	20	0.00
14/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	19838	20	19838	20	0.00
14/12/2015	R203 On 04-February-16			Bond Future	8.63	101.9392	8.6330	101.9392	17,184.00
14/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	2059	3	2059	3	0.00
14/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	2045	3	2045	3	0.00
14/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	2030	3	2030	3	0.00
14/12/2015	R203 On 05-May-16			Bond Future	8.87	99.6325	8.8706	99.6325	0.00
14/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	8	0	8	0	0.00
14/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	9	0	9	0	0.00
14/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	9	0	9	0	0.00
14/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	2034	3	2034	3	0.00
14/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	2059	3	2059	3	0.00
14/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	2047	3	2047	3	0.00
14/12/2015	R203 On 04-August-16			Bond Future	9.06	101.6290	9.0632	101.6290	0.00
14/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	20	0	20	0	0.00
14/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	21	0	21	0	0.00
14/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	21	0	21	0	0.00
14/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1893	3	1893	3	0.00
14/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1883	3	1883	3	0.00
14/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1903	3	1903	3	0.00
14/12/2015	R204 On 04-February-16			Bond Future	8.98	97.2964	8.9812	97.2964	38,394.00
14/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	1	0	1	0	0.00
14/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	1	0	1	0	0.00
14/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	1	0	1	0	0.00
14/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	3701	5	3701	5	0.00
14/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	3675	5	3675	5	0.00
14/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	3726	5	3726	5	0.00
14/12/2015	R204 On 05-May-16			Bond Future	9.15	99.0757	9.1487	99.0757	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
14/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	44	0	44	0	0.00
14/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	43	0	43	0	0.00
14/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	42	0	42	0	0.00
14/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	3246	5	3246	5	0.00
14/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	3268	5	3268	5	0.00
14/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	3223	5	3223	5	0.00
14/12/2015	R204 On 04-August-16			Bond Future	9.28	97.0172	9.2813	97.0172	0.00
14/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	90	0	90	0	0.00
14/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	92	0	92	0	0.00
14/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	94	0	94	0	0.00
14/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	3290	5	3290	5	0.00
14/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	3270	5	3270	5	0.00
14/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	3309	5	3309	5	0.00
14/12/2015	R207 On 04-February-16			Bond Future	9.33	92.0473	9.3275	92.0473	46,609.00
14/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
14/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
14/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	5873	8	5873	8	0.00
14/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	5840	8	5840	8	0.00
14/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	6643	8	6643	8	0.00
14/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	5906	8	5906	8	0.00
14/12/2015	R207 On 05-May-16			Bond Future	9.48	93.7310	9.4807	93.7310	0.00
14/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	40	0	40	0	0.00
14/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	38	0	38	0	0.00
14/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	39	0	39	0	0.00
14/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	17	0	17	0	43.00
14/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	4954	7	4954	7	0.00
14/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	4924	7	4924	7	0.00
14/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	5839	8	5839	8	0.00
14/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	4984	7	4984	7	0.00
14/12/2015	R207 On 04-August-16			Bond Future	9.61	91.9632	9.6058	91.9632	0.00
14/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	136	0	136	0	0.00
14/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	131	0	131	0	0.00

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14/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	133	0	133	0	0.00
14/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	4698	6	4698	6	0.00
14/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	4671	6	4671	6	0.00
14/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	4645	6	4645	6	0.00
14/12/2015	R208 On 04-February-16			Bond Future	9.49	89.3615	9.4896	89.3615	41,528.00
14/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	1	0	1	0	0.00
14/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	1	0	1	0	0.00
14/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	1	0	1	0	0.00
14/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	6813	9	6813	9	0.00
14/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	6731	9	6731	9	0.00
14/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	6772	9	6772	9	0.00
14/12/2015	R208 On 05-May-16			Bond Future	9.62	87.5938	9.6166	87.5938	0.00
14/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	57	0	57	0	0.00
14/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	61	0	61	0	0.00
14/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	59	0	59	0	0.00
14/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	6062	8	6062	8	0.00
14/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	6025	8	6025	8	0.00
14/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	6099	8	6099	8	0.00
14/12/2015	R208 On 04-August-16			Bond Future	9.72	89.3492	9.7190	89.3492	0.00
14/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	150	0	150	0	0.00
14/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	152	0	152	0	0.00
14/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	155	0	155	0	0.00
14/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	6303	8	6303	8	0.00
14/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	6269	8	6269	8	0.00
14/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	6234	8	6234	8	0.00
14/12/2015	R209 On 04-February-16			Bond Future	10.41	63.9507	10.4110	63.9507	43,367.00
14/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	4	0	4	0	0.00
14/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	4	0	4	0	0.00
14/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	4	0	4	0	0.00
14/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	133	0	133	0	0.00
14/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	11241	15	11241	15	0.00
14/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	11394	15	11394	15	0.00
14/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	5855	9	5855	9	2,200.00
14/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	11318	15	11318	15	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
14/12/2015	R209 On 05-May-16			Bond Future	10.49	61.9703	10.4916	61.9703	0.00
14/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	216	0	216	0	6,700.00
14/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	221	0	221	0	0.00
14/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	31	0	31	0	6,700.00
14/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	211	0	211	0	0.00
14/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	10107	14	10107	14	0.00
14/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	10038	13	10038	13	0.00
14/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	10176	14	10176	14	0.00
14/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	15786	19	15786	19	0.00
14/12/2015	R209 On 04-August-16			Bond Future	10.56	63.2127	10.5588	63.2127	0.00
14/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	3416	2	3416	2	6,000.00
14/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	719	0	719	0	0.00
14/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	740	0	740	0	0.00
14/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	729	0	729	0	0.00
14/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	1168	0	1168	0	6,000.00
14/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	9129	12	9129	12	0.00
14/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	3174	5	3174	5	0.00
14/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	9250	12	9250	12	0.00
14/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	9189	12	9189	12	0.00
14/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	7206	10	7206	10	0.00
14/12/2015	R210 On 04-February-16			Bond Future	172.69	172.7078	172.6871	172.7078	3,861.00
14/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	12313	12	12313	12	0.00
14/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	12323	12	12323	12	0.00
14/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	12303	12	12303	12	0.00
14/12/2015	R210 On 05-May-16			Bond Future	173.64	173.6654	173.6406	173.6654	0.00
14/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	11349	11	11349	11	0.00
14/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	11359	11	11359	11	0.00
14/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	11369	11	11369	11	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
14/12/2015	R211 On 04-February-16			Bond Future	134.89	134.9070	134.8896	134.9070	1,010.00
14/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4110	4	4110	4	0.00
14/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4120	4	4120	4	0.00
14/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4100	4	4100	4	0.00
14/12/2015	R211 On 05-May-16			Bond Future	137.33	137.3478	137.3270	137.3478	0.00
14/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1663	2	1663	2	0.00
14/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1673	2	1673	2	0.00
14/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1683	2	1683	2	0.00
14/12/2015	R212 On 04-February-16			Bond Future	136.48	136.4936	136.4774	136.4936	1,569.00
14/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	9523	10	9523	10	0.00
14/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	9513	9	9513	9	0.00
14/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	9533	10	9533	10	0.00
14/12/2015	R212 On 05-May-16			Bond Future	138.94	138.9631	138.9435	138.9631	0.00
14/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	6056	6	6056	6	0.00
14/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	6046	6	6046	6	0.00
14/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	6066	6	6066	6	0.00
14/12/2015	R213 On 04-February-16			Bond Future	10.34	74.2872	10.3435	74.2872	41,590.00
14/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	6	0	6	0	0.00
14/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	6	0	6	0	0.00
14/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	6	0	6	0	0.00
14/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	10759	14	10759	14	0.00
14/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	10685	14	10685	14	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
14/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	10832	14	10832	14	0.00
14/12/2015	R213 On 05-May-16			Bond Future	10.43	72.0956	10.4298	72.0956	0.00
14/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	140	0	140	0	0.00
14/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	143	0	143	0	0.00
14/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	147	0	147	0	0.00
14/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	11360	15	11360	15	0.00
14/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	11431	15	11431	15	0.00
14/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	11290	15	11290	15	0.00
14/12/2015	R213 On 04-August-16			Bond Future	10.50	73.5402	10.5010	73.5402	0.00
14/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	547	0	547	0	0.00
14/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	564	0	564	0	0.00
14/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	555	0	555	0	0.00
14/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	10391	14	10391	14	0.00
14/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	10265	14	10265	14	0.00
14/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	10328	14	10328	14	0.00
14/12/2015	R214 On 04-February-16			Bond Future	10.56	63.7389	10.5644	63.7389	29,969.00
14/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	58	0	58	0	0.00
14/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	38	0	38	0	0.00
14/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	7486	11	7486	11	25.00
14/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	19434	23	19434	23	0.00
14/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	19341	23	19341	23	0.00
14/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	8201	12	8201	12	25.00
14/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	19528	23	19528	23	0.00
14/12/2015	R214 On 05-May-16			Bond Future	10.64	61.6080	10.6448	61.6080	4,680.00
14/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	153	0	153	0	0.00
14/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	160	0	160	0	0.00
14/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	157	0	157	0	0.00
14/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	308	0	308	0	0.00
14/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	11401	15	11401	15	0.00
14/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	11475	15	11475	15	0.00
14/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	11550	15	11550	15	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
14/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	9327	13	9327	13	0.00
14/12/2015	R214 On 04-August-16			Bond Future	10.71	62.8426	10.7120	62.8426	0.00
14/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	645	0	645	0	1,300.00
14/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	5300	3	5300	3	6,300.00
14/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	589	0	589	0	0.00
14/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	607	0	607	0	0.00
14/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	598	0	598	0	0.00
14/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	177	0	177	0	1,300.00
14/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	2294	1	2294	1	6,300.00
14/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	10319	14	10319	14	0.00
14/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	10451	14	10451	14	0.00
14/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	10057	13	10057	13	0.00
14/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	1967	4	1967	4	0.00
14/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	4821	7	4821	7	0.00
14/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	10385	14	10385	14	0.00
14/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	15559	19	15559	19	0.00
14/12/2015	R248 On 04-February-16			Bond Future	10.65	82.1299	10.6521	82.1299	57,883.00
14/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	5	0	5	0	0.00
14/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	6	0	6	0	0.00
14/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	5	0	5	0	0.00
14/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	51	0	51	0	0.00
14/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	79	0	79	0	0.00
14/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	10244	15	10244	15	75.00
14/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	14610	19	14610	19	0.00
14/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	14508	19	14508	19	0.00
14/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	14711	19	14711	19	0.00
14/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	9339	14	9339	14	75.00
14/12/2015	R248 On 05-May-16			Bond Future	10.74	79.1943	10.7368	79.1943	0.00
14/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	154	0	154	0	0.00
14/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	158	0	158	0	0.00
14/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	162	0	162	0	0.00
14/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	15393	20	15393	20	0.00
14/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	15492	20	15492	20	0.00
14/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	15296	20	15296	20	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
14/12/2015	R248 On 04-August-16			Bond Future	10.81	80.7814	10.8082	80.7814	0.00
14/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	654	0	654	0	0.00
14/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	643	0	643	0	0.00
14/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	664	0	664	0	0.00
14/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	13831	18	13831	18	0.00
14/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	13918	18	13918	18	0.00
14/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	14005	18	14005	18	0.00