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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/11/2015 TO: 16/11/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	2025 On 04-February-16			Bond Future	123.90	123.9172	123.9000	123.9172	950.00
16/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2090	2	2	2	0.00
16/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2100	2	2	2	0.00
16/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2110	2	2	2	0.00
16/11/2015	2025 On 05-May-16			Bond Future	126.03	126.0502	126.0296	126.0502	0.00
16/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	30	0	0	0	0.00
16/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	40	0	0	0	0.00
16/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	20	0	0	0	0.00
16/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 04-February-16			Bond Future	9.06	91.7916	91.9110	91.7916	9,973.00
16/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	2301	2	2	2	0.00
16/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	2378	2	2	2	0.00
16/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	2225	2	2	2	0.00
16/11/2015	2030 On 05-May-16			Bond Future	9.12	93.3653	93.4840	93.3653	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
16/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	900	1	1	1	0.00
16/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	974	1	1	1	0.00
16/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	826	1	1	1	0.00
16/11/2015	2032 On 04-February-16			Bond Future	9.17	95.1880	95.3152	95.1880	2,957.00
16/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	266	0	0	0	0.00
16/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	1046	1	1	1	0.00
16/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	0	0	0	0	22.00
16/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	0	0	0	0	22.00
16/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3779	4	4	4	0.00
16/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3695	4	4	4	0.00
16/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3862	4	4	4	0.00
16/11/2015	2032 On 05-May-16			Bond Future	9.23	92.6633	92.7899	92.6633	0.00
16/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	1900	2	2	2	0.00
16/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	1740	2	2	2	0.00
16/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	1820	2	2	2	0.00
16/11/2015	2032 On 04-August-16			Bond Future	9.29	94.3334	94.4631	94.3334	0.00
16/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	2264	2	2	2	0.00
16/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	2185	2	2	2	0.00
16/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	2343	2	2	2	0.00
16/11/2015	2033 On 04-February-16			Bond Future	105.55	105.5682	105.5540	105.5682	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3144	3	3	3	0.00
16/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3154	3	3	3	0.00
16/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3164	3	3	3	0.00
16/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2033 On 05-May-16			Bond Future	106.39	106.4111	106.3939	106.4111	0.00
16/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3994	4	4	4	0.00
16/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3984	4	4	4	0.00
16/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	4004	4	4	4	0.00
16/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-February-16			Bond Future	9.33	92.5353	92.6298	92.5353	49,449.00
16/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	859	1	1	1	0.00
16/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	5193	5	5	5	0.00
16/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	5100	5	5	5	0.00
16/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	252	0	0	0	16.00
16/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	5287	5	5	5	0.00
16/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	0	0	0	0	16.00
16/11/2015	2037 On 05-May-16			Bond Future	9.39	94.1219	94.2152	94.1219	0.00
16/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	3437	4	3	4	0.00
16/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	3527	4	4	4	0.00
16/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	3348	3	3	3	0.00
16/11/2015	2037 On 04-August-16			Bond Future	9.45	91.5595	91.6554	91.5595	0.00
16/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00

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16/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	1736	2	2	2	0.00
16/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	1650	2	2	2	0.00
16/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	1822	2	2	2	0.00
16/11/2015	2038 On 04-February-16			Bond Future	129.76	129.3205	129.7613	129.3205	13,849.00
16/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1249	2	1	2	0.00
16/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1239	2	1	2	0.00
16/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1229	2	1	2	0.00
16/11/2015	2038 On 05-May-16			Bond Future	131.99	131.5467	131.9917	131.5467	0.00
16/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	1002	1	1	1	0.00
16/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	982	1	1	1	0.00
16/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	992	1	1	1	0.00
16/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-February-16			Bond Future	9.41	93.6593	93.7610	93.6593	17,852.00
16/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	1581	1	2	1	0.00
16/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3810	4	4	4	0.00
16/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	0	0	0	0	25.00
16/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	4009	4	4	4	0.00
16/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3910	4	4	4	0.00
16/11/2015	2044 On 05-May-16			Bond Future	9.47	95.2652	95.3658	95.2652	0.00
16/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00

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16/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	4379	4	4	4	0.00
16/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	4578	5	5	5	0.00
16/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	4478	5	4	5	0.00
16/11/2015	2044 On 04-August-16			Bond Future	9.53	92.5982	92.7015	92.5982	0.00
16/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	253	0	0	0	0.00
16/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	162	0	0	0	0.00
16/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	344	0	0	0	0.00
16/11/2015	2046 On 04-February-16			Bond Future	130.91	130.9265	130.9092	130.9265	9,362.00
16/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	2919	3	3	3	0.00
16/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	2909	3	3	3	0.00
16/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	2899	3	3	3	0.00
16/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2046 On 05-May-16			Bond Future	131.73	131.7518	131.7307	131.7518	0.00
16/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	1731	2	2	2	0.00
16/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	1741	2	2	2	0.00
16/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	1721	2	2	2	0.00
16/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2050 On 04-February-16			Bond Future	136.69	136.7097	136.6916	136.7097	7,884.00
16/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	1318	1	1	1	0.00
16/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	1308	1	1	1	0.00
16/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	1298	1	1	1	0.00
16/11/2015	2050 On 05-May-16			Bond Future	139.04	139.0626	139.0408	139.0626	0.00

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16/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	1051	1	1	1	0.00
16/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	1031	1	1	1	0.00
16/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	1041	1	1	1	0.00
16/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	AL37 On 04-February-16			Index Future	471.31	470.8510	471.3130	470.8510	2.00
16/11/2015	AL37 On 05-May-16			Index Future	479.37	478.9180	479.3700	478.9180	0.00
16/11/2015	AL7T On 04-February-16			Index Future	549.91	549.0940	549.9050	549.0940	0.00
16/11/2015	AL7T On 05-May-16			Index Future	559.31	558.5010	559.3060	558.5010	0.00
16/11/2015	ALBI On 04-February-16			Index Future	500.52	499.9470	500.5180	499.9470	611.00
16/11/2015	ALBI On 05-May-16			Index Future	509.08	508.5120	509.0750	508.5120	0.00
16/11/2015	ALBI On 04-August-16			Index Future	518.15	517.5750	518.1500	517.5750	0.00
16/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C035 On 28-February-35			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
16/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C213 On 28-February-31			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
16/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2015	EL28 On 04-February-16			Bond Future	128.17	128.1835	128.1677	128.1835	0.00
16/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	832	1	1	1	0.00
16/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	842	1	1	1	0.00
16/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	822	1	1	1	0.00
16/11/2015	EL28 On 05-May-16			Bond Future	128.80	128.8154	128.7960	128.8154	0.00
16/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	204	0	0	0	0.00
16/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	214	0	0	0	0.00
16/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	194	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
16/11/2015	ES33 On 04-February-16			Bond Future	10.19	81.1468	81.2234	81.1468	6,569.00
16/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1350	1	1	1	0.00
16/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1212	1	1	1	0.00
16/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1281	1	1	1	0.00
16/11/2015	ES33 On 05-May-16			Bond Future	10.28	78.7482	78.8238	78.7482	0.00
16/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1898	2	2	2	0.00
16/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1829	2	2	2	0.00
16/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1967	2	2	2	0.00
16/11/2015	ES33 On 04-August-16			Bond Future	10.37	80.1675	80.2452	80.1675	0.00
16/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
16/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	850	1	1	1	0.00
16/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	718	1	1	1	0.00
16/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	784	1	1	1	0.00
16/11/2015	GOVI On 04-February-16			GOVI	498.25	497.6940	498.2460	497.6940	449.00
16/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	137540	14	14	14	0.00
16/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	137640	14	14	14	0.00
16/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	137440	14	14	14	0.00
16/11/2015	GOVI On 05-May-16			GOVI	506.76	506.2210	506.7640	506.2210	146.00
16/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 05-May-16	518.00	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
16/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	112260	12	11	12	0.00
16/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	112360	12	11	12	0.00
16/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	112460	12	11	12	0.00
16/11/2015	GOVI On 04-August-16			GOVI	515.80	515.2430	515.7980	515.2430	0.00
16/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
16/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	52120	6	5	6	0.00
16/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	51920	6	5	6	0.00
16/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	52020	6	5	6	0.00
16/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2015	IGOV On 04-February-16			Index Future	237.78	238.0090	237.7830	238.0090	1,035.00
16/11/2015	IGOV On 05-May-16			Index Future	241.87	242.1050	241.8680	242.1050	21.00
16/11/2015	IGOV On 04-August-16			Index Future	246.20	246.4400	246.1980	246.4400	0.00
16/11/2015	ILBI On 04-February-16			Index Future	643.88	644.3460	643.8830	644.3460	157.00
16/11/2015	ILBI On 05-May-16			Index Future	654.93	655.4040	654.9290	655.4040	0.00
16/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.91	99.9005	99.9114	99.9005	0.00
16/11/2015	IS02 On 18-December-17			Interest Rate Swap	100.12	100.1027	100.1220	100.1027	0.00
16/11/2015	IS05 On 17-December-20			Interest Rate Swap	100.02	100.0534	100.0223	100.0534	0.00
16/11/2015	IS10 On 17-December-25			Interest Rate Swap	102.04	102.0993	102.0389	102.0993	0.00
16/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	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
16/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	0.00
16/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.54	93.4600	93.4600	93.4600	0.00
16/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.65	93.3500	93.3500	93.3500	2,000.00
16/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
16/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
16/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	0.00
16/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
16/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
16/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
16/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
16/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.90	92.1000	92.1000	92.1000	0.00
16/11/2015	R023 On 04-February-16			Bond Future	8.42	99.7932	99.9312	99.7932	11,370.00
16/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	511	0	1	0	0.00
16/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	484	0	0	0	0.00
16/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	497	0	0	0	0.00
16/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2739	3	3	3	0.00
16/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2699	3	3	3	0.00
16/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2660	3	3	3	0.00
16/11/2015	R023 On 05-May-16			Bond Future	8.49	97.5764	97.7138	97.5764	0.00
16/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1390	1	1	1	0.00
16/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1369	1	1	1	0.00
16/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1349	1	1	1	0.00
16/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2580	3	3	3	0.00
16/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2550	3	3	3	0.00
16/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2610	3	3	3	0.00
16/11/2015	R023 On 04-August-16			Bond Future	8.55	99.3345	99.4753	99.3345	0.00
16/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1643	2	2	2	0.00
16/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1663	2	2	2	0.00
16/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1683	2	2	2	0.00
16/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	3121	3	3	3	0.00
16/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	3151	3	3	3	0.00
16/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	3093	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R186 On 04-February-16			Bond Future	8.66	114.0589	114.2208	114.0589	52,766.00
16/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	74	0	0	0	0.00
16/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	302	0	0	0	680.00
16/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1327	1	1	1	350.00
16/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2390	2	2	2	0.00
16/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	71	0	0	0	0.00
16/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	4628	5	5	5	0.00
16/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	69	0	0	0	0.00
16/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	2737	3	3	3	0.00
16/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2187	2	2	2	0.00
16/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	2604	3	3	3	0.00
16/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	1994	2	2	2	0.00
16/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	2827	3	3	3	0.00
16/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	439	0	0	0	700.00
16/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1187	1	1	1	680.00
16/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	6222	6	6	6	0.00
16/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2907	3	3	3	0.00
16/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	630	1	1	1	700.00
16/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1693	2	2	2	11,695.00
16/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	9209	9	9	9	0.00
16/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	9371	10	9	10	0.00
16/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	1385	1	1	1	0.00
16/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	9290	9	9	9	0.00
16/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	2049	2	2	2	340.00
16/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1865	2	2	2	5,000.00
16/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1533	2	2	2	5,000.00
16/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	3153	3	3	3	0.00
16/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	1443	2	1	2	33.00
16/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	5394	6	5	6	0.00
16/11/2015	R186 On 05-May-16			Bond Future	8.72	116.0136	116.1750	116.0136	0.00
16/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	1714	2	2	2	0.00
16/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	1687	2	2	2	0.00
16/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	1741	2	2	2	0.00
16/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3036	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	3431	3	3	3	0.00
16/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	389	0	0	0	0.00
16/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	4634	5	5	5	0.00
16/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	4535	5	5	5	0.00
16/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	9440	10	9	10	0.00
16/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	4584	5	5	5	0.00
16/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2828	3	3	3	1,900.00
16/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	2489	3	2	3	5,350.00
16/11/2015	R186 On 04-August-16			Bond Future	8.78	112.8032	112.9684	112.8032	0.00
16/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	2630	3	3	3	0.00
16/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	2691	3	3	3	0.00
16/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	2660	3	3	3	0.00
16/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4748	5	5	5	0.00
16/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4704	5	5	5	0.00
16/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	4660	5	5	5	0.00
16/11/2015	R197 On 04-February-16			Bond Future	293.67	293.7153	293.6744	293.7153	714.00
16/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	3326	3	3	3	0.00
16/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	3336	3	3	3	0.00
16/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	3316	3	3	3	0.00
16/11/2015	R197 On 05-May-16			Bond Future	298.72	298.7710	298.7215	298.7710	0.00
16/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	1289	1	1	1	0.00
16/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	1279	1	1	1	0.00
16/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	1269	1	1	1	0.00
16/11/2015	R202 On 04-February-16			Bond Future	241.65	242.6996	241.6482	242.6996	47,671.00
16/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	1658	3	2	3	0.00
16/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	1638	3	2	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
16/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	1648	3	2	3	0.00
16/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	R202 On 05-May-16			Bond Future	245.80	246.8772	245.8013	246.8772	0.00
16/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	1199	0	1	0	0.00
16/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	1209	0	1	0	0.00
16/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	1189	0	1	0	0.00
16/11/2015	R203 On 04-February-16			Bond Future	7.47	104.4381	104.4742	104.4381	15,947.00
16/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	186	0	0	0	0.00
16/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	176	0	0	0	0.00
16/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	181	0	0	0	0.00
16/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	519	1	1	1	0.00
16/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	509	1	1	1	0.00
16/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	499	1	0	1	0.00
16/11/2015	R203 On 05-May-16			Bond Future	7.57	102.0597	102.0934	102.0597	0.00
16/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	231	0	0	0	0.00
16/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	240	0	0	0	0.00
16/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	236	0	0	0	0.00
16/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	636	1	1	1	0.00
16/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	653	1	1	1	0.00
16/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	645	1	1	1	0.00
16/11/2015	R203 On 04-August-16			Bond Future	7.64	103.8988	103.9341	103.8988	0.00
16/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	242	0	0	0	0.00
16/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	250	0	0	0	0.00
16/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	246	0	0	0	0.00
16/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	655	1	1	1	0.00
16/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	649	1	1	1	0.00
16/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	662	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R204 On 04-February-16			Bond Future	7.82	101.4968	101.5408	101.4968	30,253.00
16/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	273	0	0	0	0.00
16/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	265	0	0	0	0.00
16/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	257	0	0	0	0.00
16/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	1070	1	1	1	0.00
16/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	1052	1	1	1	0.00
16/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	1088	1	1	1	0.00
16/11/2015	R204 On 05-May-16			Bond Future	7.91	103.2362	103.2779	103.2362	0.00
16/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	632	1	1	1	0.00
16/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	622	1	1	1	0.00
16/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	612	1	1	1	0.00
16/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	994	1	1	1	0.00
16/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	1007	1	1	1	0.00
16/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	981	1	1	1	0.00
16/11/2015	R204 On 04-August-16			Bond Future	7.99	101.0574	101.1008	101.0574	0.00
16/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	661	1	1	1	0.00
16/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	670	1	1	1	0.00
16/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	679	1	1	1	0.00
16/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	1177	1	1	1	0.00
16/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	1165	1	1	1	0.00
16/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	1190	1	1	1	0.00
16/11/2015	R207 On 04-February-16			Bond Future	8.06	97.7083	97.7983	97.7083	47,160.00
16/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	79	0	0	0	43.00
16/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	180	0	0	0	19.00
16/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	186	0	0	0	0.00
16/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	174	0	0	0	0.00
16/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	2034	2	2	2	0.00
16/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	2006	2	2	2	0.00
16/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2704	3	3	3	0.00
16/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	2061	2	2	2	0.00
16/11/2015	R207 On 05-May-16			Bond Future	8.15	99.3831	99.4718	99.3831	0.00
16/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	704	1	1	1	0.00
16/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	680	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	692	1	1	1	0.00
16/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	406	0	0	0	43.00
16/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1628	2	2	2	0.00
16/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1609	2	2	2	0.00
16/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	2249	2	2	2	0.00
16/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1647	2	2	2	0.00
16/11/2015	R207 On 04-August-16			Bond Future	8.23	97.5303	97.6215	97.5303	0.00
16/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	993	1	1	1	0.00
16/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	968	1	1	1	0.00
16/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	980	1	1	1	0.00
16/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1668	2	2	2	0.00
16/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1651	2	2	2	0.00
16/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1635	2	2	2	0.00
16/11/2015	R208 On 04-February-16			Bond Future	8.20	96.3028	96.4318	96.3028	38,271.00
16/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	330	0	0	0	0.00
16/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	320	0	0	0	0.00
16/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	339	0	0	0	0.00
16/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	2177	2	2	2	0.00
16/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	2114	2	2	2	0.00
16/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	2145	2	2	2	0.00
16/11/2015	R208 On 05-May-16			Bond Future	8.28	94.5528	94.6812	94.5528	0.00
16/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	927	1	1	1	0.00
16/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	957	1	1	1	0.00
16/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	942	1	1	1	0.00
16/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	2009	2	2	2	0.00
16/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1985	2	2	2	0.00
16/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	2033	2	2	2	0.00
16/11/2015	R208 On 04-August-16			Bond Future	8.34	96.2567	96.3882	96.2567	0.00
16/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1110	1	1	1	0.00
16/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1124	1	1	1	0.00
16/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1139	1	1	1	0.00
16/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2413	3	2	3	0.00
16/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2391	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2368	2	2	2	0.00
16/11/2015	R209 On 04-February-16			Bond Future	9.23	75.1291	75.2072	75.1291	41,102.00
16/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	723	1	1	1	0.00
16/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	741	1	1	1	0.00
16/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	760	1	1	1	0.00
16/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3202	3	3	3	0.00
16/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	4237	4	4	4	0.00
16/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	4354	4	4	4	0.00
16/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	1164	1	1	1	2,200.00
16/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	4295	4	4	4	0.00
16/11/2015	R209 On 05-May-16			Bond Future	9.29	73.2682	73.3453	73.2682	0.00
16/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2082	2	2	2	6,700.00
16/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2111	2	2	2	0.00
16/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	588	1	1	1	6,700.00
16/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2054	2	2	2	0.00
16/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	4157	4	4	4	0.00
16/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	4112	4	4	4	0.00
16/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	4203	4	4	4	0.00
16/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	8528	9	9	9	0.00
16/11/2015	R209 On 04-August-16			Bond Future	9.34	74.5886	74.6679	74.5886	0.00
16/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3370	3	3	3	0.00
16/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3437	3	3	3	0.00
16/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3403	3	3	3	0.00
16/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	4073	4	4	4	0.00
16/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3997	4	4	4	0.00
16/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	4035	4	4	4	0.00
16/11/2015	R210 On 04-February-16			Bond Future	184.49	184.5159	184.4904	184.5159	3,356.00
16/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	510	0	1	0	0.00
16/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	520	0	1	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
16/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	500	0	0	0	0.00
16/11/2015	R210 On 05-May-16			Bond Future	185.50	185.5264	185.4958	185.5264	0.00
16/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	506	1	1	1	0.00
16/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	496	1	0	1	0.00
16/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	486	1	0	1	0.00
16/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
16/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
16/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 04-February-16			Bond Future	135.72	135.7385	135.7197	135.7385	1,010.00
16/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3280	3	3	3	0.00
16/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3290	3	3	3	0.00
16/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3270	3	3	3	0.00
16/11/2015	R211 On 05-May-16			Bond Future	138.05	138.0752	138.0525	138.0752	0.00
16/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	938	1	1	1	0.00
16/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	948	1	1	1	0.00
16/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	958	1	1	1	0.00
16/11/2015	R212 On 04-February-16			Bond Future	142.10	142.1236	142.1039	142.1236	1,569.00
16/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3896	4	4	4	0.00
16/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3886	4	4	4	0.00
16/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3906	4	4	4	0.00
16/11/2015	R212 On 05-May-16			Bond Future	144.55	144.5703	144.5465	144.5703	0.00
16/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	453	0	0	0	0.00
16/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	443	0	0	0	0.00
16/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	463	0	0	0	0.00
16/11/2015	R213 On 04-February-16			Bond Future	9.12	85.8547	85.9329	85.8547	31,687.00
16/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	934	1	1	1	0.00
16/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	956	1	1	1	0.00
16/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	912	1	1	1	0.00
16/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	3637	4	4	4	0.00
16/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	3584	4	4	4	0.00
16/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3689	4	4	4	0.00
16/11/2015	R213 On 05-May-16			Bond Future	9.18	83.7790	83.8561	83.7790	0.00
16/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1601	2	2	2	0.00
16/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1626	2	2	2	0.00
16/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	1651	2	2	2	0.00
16/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4742	5	5	5	0.00
16/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4792	5	5	5	0.00
16/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4693	5	5	5	0.00
16/11/2015	R213 On 04-August-16			Bond Future	9.24	85.2886	85.3679	85.2886	0.00
16/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	2797	3	3	3	0.00
16/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	2857	3	3	3	0.00
16/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	2827	3	3	3	0.00
16/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	4543	5	5	5	0.00
16/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	4460	5	4	5	0.00
16/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	4501	5	5	5	0.00
16/11/2015	R214 On 04-February-16			Bond Future	9.30	75.7957	75.8776	75.7957	32,977.00
16/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	2736	3	3	3	0.00
16/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	55	0	0	0	0.00
16/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	57	0	0	0	0.00
16/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	53	0	0	0	0.00
16/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	2332	2	2	2	0.00
16/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	1632	2	2	2	25.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	10958	11	11	11	0.00
16/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	10866	11	11	11	0.00
16/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	1963	2	2	2	25.00
16/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	11049	11	11	11	0.00
16/11/2015	R214 On 05-May-16			Bond Future	9.36	73.8011	73.8821	73.8011	0.00
16/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	1954	2	2	2	0.00
16/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2010	2	2	2	0.00
16/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	1982	2	2	2	0.00
16/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4648	5	5	5	0.00
16/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4698	5	5	5	0.00
16/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4749	5	5	5	0.00
16/11/2015	R214 On 04-August-16			Bond Future	9.41	75.1309	75.2141	75.1309	0.00
16/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3309	3	3	3	0.00
16/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3376	3	3	3	0.00
16/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3343	3	3	3	0.00
16/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4500	5	4	5	0.00
16/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4458	5	4	5	0.00
16/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4542	5	5	5	0.00
16/11/2015	R248 On 04-February-16			Bond Future	9.38	97.4618	97.5176	97.4618	55,118.00
16/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	635	1	1	1	0.00
16/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	1567	2	2	2	0.00
16/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	0	0	0	0	75.00
16/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3777	4	4	4	0.00
16/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3675	4	4	4	0.00
16/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3879	4	4	4	0.00
16/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	0	0	0	0	75.00
16/11/2015	R248 On 05-May-16			Bond Future	9.44	94.6984	94.7523	94.6984	0.00
16/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 05-May-16	9.01	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
16/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	4319	4	4	4	0.00
16/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	4421	4	4	4	0.00
16/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	4217	4	4	4	0.00
16/11/2015	R248 On 04-August-16			Bond Future	9.49	96.4049	96.4606	96.4049	0.00
16/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
16/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	2217	2	2	2	0.00
16/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	2314	2	2	2	0.00
16/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	2411	2	2	2	0.00