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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2015	2025 On 04-February-16			Bond Future	123.88	123.9000	123.8834	123.9000	950.00
17/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2107	2	2107	2	0.00
17/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2117	2	2117	2	0.00
17/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2127	2	2127	2	0.00
17/11/2015	2025 On 05-May-16			Bond Future	126.01	126.0296	126.0106	126.0296	0.00
17/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	11	0	11	0	0.00
17/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	21	0	21	0	0.00
17/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	1	0	1	0	0.00
17/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2030 On 04-February-16			Bond Future	9.00	91.9110	9.0043	91.9110	9,973.00
17/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	1915	2	1915	2	0.00
17/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	1991	2	1991	2	0.00
17/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	1838	2	1838	2	0.00
17/11/2015	2030 On 05-May-16			Bond Future	9.07	93.4840	9.0692	93.4840	0.00
17/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	508	1	508	1	0.00
17/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	582	1	582	1	0.00
17/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	434	1	434	1	0.00
17/11/2015	2032 On 04-February-16			Bond Future	9.11	95.3152	9.1088	95.3152	2,957.00
17/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	719	0	719	0	0.00
17/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	1498	1	1498	1	0.00
17/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2032 On 04-February-16	8.70	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
17/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	0	0	0	0	22.00
17/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	0	0	0	0	22.00
17/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3326	4	3326	4	0.00
17/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3242	4	3242	4	0.00
17/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3409	4	3409	4	0.00
17/11/2015	2032 On 05-May-16			Bond Future	9.17	92.7899	9.1722	92.7899	0.00
17/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	1441	2	1441	2	0.00
17/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	1281	2	1281	2	0.00
17/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	1361	2	1361	2	0.00
17/11/2015	2032 On 04-August-16			Bond Future	9.23	94.4631	9.2295	94.4631	0.00
17/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	1795	2	1795	2	0.00
17/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	1716	2	1716	2	0.00
17/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	1874	2	1874	2	0.00
17/11/2015	2033 On 04-February-16			Bond Future	105.54	105.5540	105.5402	105.5540	185.00
17/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3130	3	3130	3	0.00
17/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3140	3	3140	3	0.00
17/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3150	3	3150	3	0.00
17/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2033 On 05-May-16			Bond Future	106.38	106.3939	106.3782	106.3939	0.00
17/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3978	4	3978	4	0.00
17/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3968	4	3968	4	0.00
17/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	3988	4	3988	4	0.00
17/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2037 On 04-February-16			Bond Future	9.27	92.6298	9.2669	92.6298	51,499.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	1397	1	1397	1	0.00
17/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	286	0	286	0	0.00
17/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	4655	5	4655	5	0.00
17/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	4561	5	4561	5	0.00
17/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	0	0	0	0	16.00
17/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4748	5	4748	5	0.00
17/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	0	0	0	0	16.00
17/11/2015	2037 On 05-May-16			Bond Future	9.33	94.2152	9.3298	94.2152	0.00
17/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	2891	3	2891	3	0.00
17/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	2981	4	2981	4	0.00
17/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	2801	3	2801	3	0.00
17/11/2015	2037 On 04-August-16			Bond Future	9.39	91.6554	9.3881	91.6554	0.00
17/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	1179	2	1179	2	0.00
17/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	1093	2	1093	2	0.00
17/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	1265	2	1265	2	0.00
17/11/2015	2038 On 04-February-16			Bond Future	129.74	129.7613	129.7443	129.7613	13,849.00
17/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1266	1	1266	1	0.00
17/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1256	1	1256	1	0.00
17/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1246	1	1246	1	0.00
17/11/2015	2038 On 05-May-16			Bond Future	131.97	131.9917	131.9723	131.9917	0.00
17/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	982	1	982	1	0.00
17/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	962	1	962	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
17/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	972	1	972	1	0.00
17/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2040 On 04-February-16			Bond Future	9.33	9.3200	9.3267	9.3200	1,616.00
17/11/2015	2040 On 04-February-16	9.49	Call	Bond Future	1496	0	1496	0	0.00
17/11/2015	2040 On 04-February-16	9.51	Call	Bond Future	1676	0	1676	0	0.00
17/11/2015	2040 On 04-February-16	9.50	Call	Bond Future	1586	0	1586	0	0.00
17/11/2015	2040 On 04-February-16	9.50	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2040 On 04-February-16	9.51	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2040 On 04-February-16	9.49	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2040 On 05-May-16			Bond Future	9.39	9.3200	9.3894	9.3200	0.00
17/11/2015	2040 On 05-May-16	9.51	Call	Bond Future	1094	0	1094	0	0.00
17/11/2015	2040 On 05-May-16	9.50	Call	Bond Future	1004	0	1004	0	0.00
17/11/2015	2040 On 05-May-16	9.49	Call	Bond Future	914	0	914	0	0.00
17/11/2015	2040 On 05-May-16	9.50	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2040 On 05-May-16	9.51	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2040 On 05-May-16	9.49	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2040 On 04-August-16			Bond Future	9.45	9.3200	9.4478	9.3200	0.00
17/11/2015	2040 On 04-August-16	9.50	Call	Bond Future	471	0	471	0	0.00
17/11/2015	2040 On 04-August-16	9.51	Call	Bond Future	561	0	561	0	0.00
17/11/2015	2040 On 04-August-16	9.49	Call	Bond Future	381	0	381	0	0.00
17/11/2015	2040 On 04-August-16	9.51	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2040 On 04-August-16	9.50	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2040 On 04-August-16	9.49	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2044 On 04-February-16			Bond Future	9.35	93.7610	9.3498	93.7610	17,852.00
17/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	2114	2	2114	2	0.00
17/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3277	4	3277	4	0.00
17/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	0	0	0	0	25.00
17/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	3476	4	3476	4	0.00
17/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3377	4	3377	4	0.00

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17/11/2015	2044 On 05-May-16			Bond Future	9.41	95.3658	9.4107	95.3658	0.00
17/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	3838	4	3838	4	0.00
17/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	4037	5	4037	5	0.00
17/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	3937	4	3937	4	0.00
17/11/2015	2044 On 04-August-16			Bond Future	9.47	92.7015	9.4673	92.7015	0.00
17/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	390	0	390	0	0.00
17/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	299	0	299	0	0.00
17/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	208	0	208	0	0.00
17/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2046 On 04-February-16			Bond Future	130.89	130.9092	130.8925	130.9092	9,362.00
17/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	2902	3	2902	3	0.00
17/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	2892	3	2892	3	0.00
17/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	2882	3	2882	3	0.00
17/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2046 On 05-May-16			Bond Future	131.71	131.7307	131.7117	131.7307	0.00
17/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	1712	2	1712	2	0.00
17/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	1722	2	1722	2	0.00
17/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	1702	2	1702	2	0.00
17/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2050 On 04-February-16			Bond Future	136.84	136.6916	136.8395	136.6916	7,945.00
17/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	1170	1	1170	1	0.00
17/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	1160	1	1160	1	0.00

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17/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	1150	1	1150	1	0.00
17/11/2015	2050 On 05-May-16			Bond Future	139.19	139.0408	139.1891	139.0408	0.00
17/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	1199	1	1199	1	0.00
17/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	1179	1	1179	1	0.00
17/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	1189	1	1189	1	0.00
17/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
17/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
17/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	AL37 On 04-February-16			Index Future	472.24	471.3130	472.2370	471.3130	2.00
17/11/2015	AL37 On 05-May-16			Index Future	480.30	479.3700	480.3040	479.3700	0.00
17/11/2015	AL7T On 04-February-16			Index Future	551.83	549.9050	551.8250	549.9050	0.00
17/11/2015	AL7T On 05-May-16			Index Future	561.25	559.3060	561.2510	559.3060	0.00
17/11/2015	ALBI On 04-February-16			Index Future	502.46	500.5180	502.4550	500.5180	611.00
17/11/2015	ALBI On 05-May-16			Index Future	511.04	509.0750	511.0390	509.0750	0.00
17/11/2015	ALBI On 04-August-16			Index Future	520.15	518.1500	520.1540	518.1500	0.00
17/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/11/2015	EL28 On 04-February-16			Bond Future	128.15	128.1677	128.1524	128.1677	0.00
17/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	848	1	848	1	0.00
17/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	858	1	858	1	0.00
17/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	838	1	838	1	0.00
17/11/2015	EL28 On 05-May-16			Bond Future	128.78	128.7960	128.7785	128.7960	0.00
17/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	222	0	222	0	0.00
17/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	232	0	232	0	0.00
17/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	212	0	212	0	0.00
17/11/2015	ES33 On 04-February-16			Bond Future	10.13	81.2234	10.1300	81.2234	6,569.00
17/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	960	1	960	1	0.00
17/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	822	1	822	1	0.00
17/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	891	1	891	1	0.00
17/11/2015	ES33 On 05-May-16			Bond Future	10.22	78.8238	10.2214	78.8238	0.00
17/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1502	2	1502	2	0.00
17/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1433	2	1433	2	0.00
17/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1571	2	1571	2	0.00
17/11/2015	ES33 On 04-August-16			Bond Future	10.31	80.2452	10.3074	80.2452	0.00
17/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
17/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
17/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
17/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	446	1	446	1	0.00
17/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	313	1	313	1	0.00
17/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	380	1	380	1	0.00
17/11/2015	GOVI On 04-February-16			GOVI	499.99	498.2460	499.9850	498.2460	449.00
17/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
17/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
17/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
17/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	120150	14	120150	14	0.00
17/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	120250	14	120250	14	0.00
17/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	120050	14	120050	14	0.00
17/11/2015	GOVI On 05-May-16			GOVI	508.53	506.7640	508.5260	506.7640	146.00
17/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
17/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
17/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	94640	11	94640	11	0.00
17/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	94740	11	94740	11	0.00
17/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	94840	11	94840	11	0.00
17/11/2015	GOVI On 04-August-16			GOVI	517.60	515.7980	517.5970	515.7980	0.00
17/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
17/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
17/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
17/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	34130	5	34130	5	0.00
17/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	33930	5	33930	5	0.00
17/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	34030	5	34030	5	0.00
17/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/11/2015	IGOV On 04-February-16			Index Future	237.78	237.7830	237.7770	237.7830	1,035.00
17/11/2015	IGOV On 05-May-16			Index Future	241.86	241.8680	241.8580	241.8680	21.00
17/11/2015	IGOV On 04-August-16			Index Future	246.19	246.1980	246.1910	246.1980	0.00
17/11/2015	ILBI On 04-February-16			Index Future	643.86	643.8830	643.8550	643.8830	157.00
17/11/2015	ILBI On 05-May-16			Index Future	654.90	654.9290	654.8990	654.9290	0.00
17/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.88	99.9114	99.8787	99.9114	0.00
17/11/2015	IS02 On 18-December-17			Interest Rate Swap	100.03	100.1220	100.0305	100.1220	0.00
17/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.77	100.0223	99.7727	100.0223	0.00
17/11/2015	IS10 On 17-December-25			Interest Rate Swap	101.58	102.0389	101.5755	102.0389	0.00
17/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
17/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
17/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	0.00
17/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	2,000.00
17/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
17/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
17/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
17/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
17/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
17/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
17/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.90	92.1000	7.9000	92.1000	0.00
17/11/2015	R023 On 04-February-16			Bond Future	8.37	99.9312	8.3657	99.9312	9,637.00
17/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	587	1	587	1	0.00
17/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	557	0	557	0	0.00
17/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	572	0	572	0	0.00
17/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2512	3	2512	3	0.00
17/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2475	3	2475	3	0.00
17/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2437	3	2437	3	0.00
17/11/2015	R023 On 05-May-16			Bond Future	8.43	97.7138	8.4310	97.7138	0.00
17/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1513	1	1513	1	0.00
17/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1491	1	1491	1	0.00
17/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1470	1	1470	1	0.00
17/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2400	3	2400	3	0.00
17/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2371	3	2371	3	0.00
17/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2429	3	2429	3	0.00
17/11/2015	R023 On 04-August-16			Bond Future	8.49	99.4753	8.4857	99.4753	0.00
17/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1769	2	1769	2	0.00
17/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1790	2	1790	2	0.00
17/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1811	2	1811	2	0.00
17/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	2938	3	2938	3	0.00
17/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	2967	3	2967	3	0.00
17/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2911	3	2911	3	0.00
17/11/2015	R186 On 04-February-16			Bond Future	8.60	114.2208	8.5996	114.2208	52,766.00
17/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	90	0	90	0	0.00
17/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	353	0	353	0	680.00
17/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1491	1	1491	1	350.00
17/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2631	2	2631	2	0.00
17/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	86	0	86	0	0.00
17/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	4970	5	4970	5	0.00
17/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	83	0	83	0	0.00
17/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	2998	3	2998	3	0.00
17/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2415	2	2415	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
17/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	2858	3	2858	3	0.00
17/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	2209	2	2209	2	0.00
17/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	3093	3	3093	3	0.00
17/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	509	0	509	0	700.00
17/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1338	1	1338	1	680.00
17/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5837	6	5837	6	0.00
17/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2634	3	2634	3	0.00
17/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	535	1	535	1	700.00
17/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1497	2	1497	2	11,695.00
17/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	8788	9	8788	9	0.00
17/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8949	9	8949	9	0.00
17/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	1215	1	1215	1	0.00
17/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	8868	9	8868	9	0.00
17/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	1828	2	1828	2	340.00
17/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1657	2	1657	2	5,000.00
17/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1350	2	1350	2	5,000.00
17/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2867	3	2867	3	0.00
17/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	1268	1	1268	1	33.00
17/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	5027	5	5027	5	0.00
17/11/2015	R186 On 05-May-16			Bond Future	8.66	116.1750	8.6621	116.1750	0.00
17/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	1870	2	1870	2	0.00
17/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	1842	2	1842	2	0.00
17/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	1898	2	1898	2	0.00
17/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3265	3	3265	3	0.00
17/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	3677	3	3677	3	0.00
17/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	439	0	439	0	0.00
17/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	4346	5	4346	5	0.00
17/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	4250	5	4250	5	0.00
17/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	9047	9	9047	9	0.00
17/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	4298	5	4298	5	0.00
17/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2614	3	2614	3	1,900.00
17/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	2292	2	2292	2	5,350.00
17/11/2015	R186 On 04-August-16			Bond Future	8.72	112.9684	8.7167	112.9684	0.00
17/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	2818	3	2818	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
17/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	2882	3	2882	3	0.00
17/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	2850	3	2850	3	0.00
17/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4484	5	4484	5	0.00
17/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4442	5	4442	5	0.00
17/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	4400	5	4400	5	0.00
17/11/2015	R197 On 04-February-16			Bond Future	293.63	293.6744	293.6345	293.6744	714.00
17/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	3365	3	3365	3	0.00
17/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	3375	3	3375	3	0.00
17/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	3355	3	3355	3	0.00
17/11/2015	R197 On 05-May-16			Bond Future	298.68	298.7215	298.6763	298.7215	0.00
17/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	1334	1	1334	1	0.00
17/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	1324	1	1324	1	0.00
17/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	1314	1	1314	1	0.00
17/11/2015	R202 On 04-February-16			Bond Future	241.62	241.6482	241.6165	241.6482	47,671.00
17/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	1627	2	1627	2	0.00
17/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	1607	2	1607	2	0.00
17/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	1617	2	1617	2	0.00
17/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
17/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
17/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
17/11/2015	R202 On 05-May-16			Bond Future	245.76	245.8013	245.7650	245.8013	0.00
17/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	1235	1	1235	1	0.00
17/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	1245	1	1245	1	0.00
17/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	1225	1	1225	1	0.00
17/11/2015	R203 On 04-February-16			Bond Future	7.40	104.4742	7.3991	104.4742	15,947.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	224	0	224	0	0.00
17/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	212	0	212	0	0.00
17/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	218	0	218	0	0.00
17/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	450	1	450	1	0.00
17/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	441	1	441	1	0.00
17/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	432	0	432	0	0.00
17/11/2015	R203 On 05-May-16			Bond Future	7.49	102.0934	7.4884	102.0934	0.00
17/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	268	0	268	0	0.00
17/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	278	0	278	0	0.00
17/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	273	0	273	0	0.00
17/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	569	1	569	1	0.00
17/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	584	1	584	1	0.00
17/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	576	1	576	1	0.00
17/11/2015	R203 On 04-August-16			Bond Future	7.54	103.9341	7.5382	103.9341	0.00
17/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	281	0	281	0	0.00
17/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	289	0	289	0	0.00
17/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	285	0	285	0	0.00
17/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	586	1	586	1	0.00
17/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	580	1	580	1	0.00
17/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	592	1	592	1	0.00
17/11/2015	R204 On 04-February-16			Bond Future	7.76	101.5408	7.7554	101.5408	30,253.00
17/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	318	0	318	0	0.00
17/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	310	0	310	0	0.00
17/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	301	0	301	0	0.00
17/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	960	1	960	1	0.00
17/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	943	1	943	1	0.00
17/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	977	1	977	1	0.00
17/11/2015	R204 On 05-May-16			Bond Future	7.84	103.2779	7.8428	103.2779	0.00
17/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	700	1	700	1	0.00
17/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	689	1	689	1	0.00
17/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	678	1	678	1	0.00
17/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	905	1	905	1	0.00
17/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	918	1	918	1	0.00
17/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	893	1	893	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
17/11/2015	R204 On 04-August-16			Bond Future	7.91	101.1008	7.9136	101.1008	0.00
17/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	727	1	727	1	0.00
17/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	737	1	737	1	0.00
17/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	746	1	746	1	0.00
17/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	1085	1	1085	1	0.00
17/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	1073	1	1073	1	0.00
17/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	1096	1	1096	1	0.00
17/11/2015	R207 On 04-February-16			Bond Future	8.00	97.7983	8.0027	97.7983	47,160.00
17/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	96	0	96	0	43.00
17/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	213	0	213	0	19.00
17/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	219	0	219	0	0.00
17/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	206	0	206	0	0.00
17/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1872	2	1872	2	0.00
17/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1845	2	1845	2	0.00
17/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2526	3	2526	3	0.00
17/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1899	2	1899	2	0.00
17/11/2015	R207 On 05-May-16			Bond Future	8.09	99.4718	8.0888	99.4718	0.00
17/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	777	1	777	1	0.00
17/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	752	1	752	1	0.00
17/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	765	1	765	1	0.00
17/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	456	0	456	0	43.00
17/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1504	2	1504	2	0.00
17/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1486	2	1486	2	0.00
17/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	2102	2	2102	2	0.00
17/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1523	2	1523	2	0.00
17/11/2015	R207 On 04-August-16			Bond Future	8.16	97.6215	8.1619	97.6215	0.00
17/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1079	1	1079	1	0.00
17/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1052	1	1052	1	0.00
17/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1066	1	1066	1	0.00
17/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1551	2	1551	2	0.00
17/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1535	2	1535	2	0.00
17/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1519	2	1519	2	0.00
17/11/2015	R208 On 04-February-16			Bond Future	8.14	96.4318	8.1427	96.4318	38,271.00
17/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	383	0	383	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
17/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	372	0	372	0	0.00
17/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	394	0	394	0	0.00
17/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1995	2	1995	2	0.00
17/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1935	2	1935	2	0.00
17/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1965	2	1965	2	0.00
17/11/2015	R208 On 05-May-16			Bond Future	8.22	94.6812	8.2160	94.6812	0.00
17/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1017	1	1017	1	0.00
17/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1049	1	1049	1	0.00
17/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1033	1	1033	1	0.00
17/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1863	2	1863	2	0.00
17/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1840	2	1840	2	0.00
17/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1886	2	1886	2	0.00
17/11/2015	R208 On 04-August-16			Bond Future	8.28	96.3882	8.2784	96.3882	0.00
17/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1203	1	1203	1	0.00
17/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1218	1	1218	1	0.00
17/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1234	1	1234	1	0.00
17/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2264	2	2264	2	0.00
17/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2243	2	2243	2	0.00
17/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2221	2	2221	2	0.00
17/11/2015	R209 On 04-February-16			Bond Future	9.17	75.2072	9.1718	75.2072	41,102.00
17/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	820	1	820	1	0.00
17/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	840	1	840	1	0.00
17/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	861	1	861	1	0.00
17/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3471	3	3471	3	0.00
17/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3928	4	3928	4	0.00
17/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	4041	4	4041	4	0.00
17/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	1022	1	1022	1	2,200.00
17/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3984	4	3984	4	0.00
17/11/2015	R209 On 05-May-16			Bond Future	9.23	73.3453	9.2283	73.3453	0.00
17/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2250	2	2250	2	6,700.00
17/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2280	2	2280	2	0.00
17/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	653	1	653	1	6,700.00
17/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2220	2	2220	2	0.00
17/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3908	4	3908	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3864	4	3864	4	0.00
17/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3952	4	3952	4	0.00
17/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	8176	9	8176	9	0.00
17/11/2015	R209 On 04-August-16			Bond Future	9.28	74.6679	9.2792	74.6679	0.00
17/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3577	3	3577	3	0.00
17/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3646	3	3646	3	0.00
17/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3612	3	3612	3	0.00
17/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3855	4	3855	4	0.00
17/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3782	4	3782	4	0.00
17/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3818	4	3818	4	0.00
17/11/2015	R210 On 04-February-16			Bond Future	184.47	184.4904	184.4658	184.4904	3,296.00
17/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	534	1	534	1	0.00
17/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	544	1	544	1	0.00
17/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	524	0	524	0	0.00
17/11/2015	R210 On 05-May-16			Bond Future	185.47	185.4958	185.4678	185.4958	0.00
17/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	478	1	478	1	0.00
17/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	468	0	468	0	0.00
17/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	458	0	458	0	0.00
17/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
17/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
17/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
17/11/2015	R211 On 04-February-16			Bond Future	135.70	135.7197	135.7015	135.7197	1,010.00
17/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3299	3	3299	3	0.00
17/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3309	3	3309	3	0.00
17/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3289	3	3289	3	0.00
17/11/2015	R211 On 05-May-16			Bond Future	138.03	138.0525	138.0317	138.0525	0.00
17/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	958	1	958	1	0.00
17/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	968	1	968	1	0.00
17/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	978	1	978	1	0.00
17/11/2015	R212 On 04-February-16			Bond Future	142.08	142.1039	142.0849	142.1039	1,569.00
17/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3915	4	3915	4	0.00
17/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3905	4	3905	4	0.00
17/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3925	4	3925	4	0.00
17/11/2015	R212 On 05-May-16			Bond Future	144.52	144.5465	144.5247	144.5465	0.00
17/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	475	0	475	0	0.00
17/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	465	0	465	0	0.00
17/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	485	0	485	0	0.00
17/11/2015	R213 On 04-February-16			Bond Future	9.07	85.9329	9.0653	85.9329	31,687.00
17/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1053	1	1053	1	0.00
17/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1077	1	1077	1	0.00
17/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1029	1	1029	1	0.00
17/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	3348	4	3348	4	0.00
17/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	3297	4	3297	4	0.00
17/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3398	4	3398	4	0.00
17/11/2015	R213 On 05-May-16			Bond Future	9.13	83.8561	9.1250	83.8561	0.00
17/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	1742	2	1742	2	0.00
17/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	1768	2	1768	2	0.00
17/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	1794	2	1794	2	0.00
17/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4470	5	4470	5	0.00
17/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4518	5	4518	5	0.00
17/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4423	5	4423	5	0.00
17/11/2015	R213 On 04-August-16			Bond Future	9.18	85.3679	9.1781	85.3679	0.00
17/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	2982	3	2982	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
17/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3044	3	3044	3	0.00
17/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	3013	3	3013	3	0.00
17/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	4305	5	4305	5	0.00
17/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	4225	4	4225	4	0.00
17/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	4265	5	4265	5	0.00
17/11/2015	R214 On 04-February-16			Bond Future	9.24	75.8776	9.2435	75.8776	32,643.00
17/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	2986	3	2986	3	0.00
17/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	66	0	66	0	0.00
17/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	68	0	68	0	0.00
17/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	63	0	63	0	0.00
17/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	2558	2	2558	2	0.00
17/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	1452	2	1452	2	25.00
17/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	10539	11	10539	11	0.00
17/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	10448	11	10448	11	0.00
17/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	1760	2	1760	2	25.00
17/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	10630	11	10630	11	0.00
17/11/2015	R214 On 05-May-16			Bond Future	9.30	73.8821	9.2973	73.8821	0.00
17/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2116	2	2116	2	0.00
17/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2176	2	2176	2	0.00
17/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2146	2	2146	2	0.00
17/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4378	5	4378	5	0.00
17/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4426	5	4426	5	0.00
17/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4475	5	4475	5	0.00
17/11/2015	R214 On 04-August-16			Bond Future	9.35	75.2141	9.3453	75.2141	0.00
17/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3517	3	3517	3	0.00
17/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3587	3	3587	3	0.00
17/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3552	3	3552	3	0.00
17/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4264	4	4264	4	0.00
17/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4224	4	4224	4	0.00
17/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4305	5	4305	5	0.00
17/11/2015	R248 On 04-February-16			Bond Future	9.33	97.5176	9.3257	97.5176	56,208.00
17/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	1183	1	1183	1	0.00
17/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	2115	2	2115	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
17/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	0	0	0	0	75.00
17/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3229	4	3229	4	0.00
17/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3127	4	3127	4	0.00
17/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3331	4	3331	4	0.00
17/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	0	0	0	0	75.00
17/11/2015	R248 On 05-May-16			Bond Future	9.38	94.7523	9.3819	94.7523	0.00
17/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	3763	4	3763	4	0.00
17/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	3865	4	3865	4	0.00
17/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	3661	4	3661	4	0.00
17/11/2015	R248 On 04-August-16			Bond Future	9.43	96.4606	9.4325	96.4606	0.00
17/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
17/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	1650	2	1650	2	0.00
17/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	1747	2	1747	2	0.00
17/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	1844	2	1844	2	0.00