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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2015	2025 On 04-February-16			Bond Future	121.66	121.6748	121.6589	121.6748	2,111.00
28/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	4331	4	4331	4	0.00
28/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	4341	4	4341	4	0.00
28/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	4351	4	4351	4	0.00
28/12/2015	2025 On 05-May-16			Bond Future	123.84	123.8602	123.8398	123.8602	0.00
28/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	2160	2	2160	2	0.00
28/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	2170	2	2170	2	0.00
28/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	2150	2	2150	2	0.00
28/12/2015	2030 On 04-February-16			Bond Future	10.01	85.8804	10.0145	85.8804	18,752.00
28/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	9001	8	9001	8	0.00
28/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	9077	8	9077	8	0.00
28/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	8925	8	8925	8	0.00
28/12/2015	2030 On 05-May-16			Bond Future	10.10	87.4386	10.1007	87.4386	0.00
28/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	7630	7	7630	7	0.00
28/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	7703	7	7703	7	0.00
28/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	7556	7	7556	7	0.00
28/12/2015	2032 On 04-February-16			Bond Future	10.10	89.0532	10.1039	89.0532	8,437.00
28/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	105	0	105	0	0.00
28/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	158	0	158	0	0.00
28/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	10	0	10	0	0.00
28/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	9	0	9	0	0.00
28/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	9	0	9	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
28/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	6083	5	6083	5	22.00
28/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	6809	6	6809	6	22.00
28/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	10758	10	10758	10	0.00
28/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	10675	10	10675	10	0.00
28/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	10841	10	10841	10	0.00
28/12/2015	2032 On 05-May-16			Bond Future	10.19	86.5109	10.1876	86.5109	0.00
28/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	542	1	542	1	0.00
28/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	521	1	521	1	0.00
28/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	531	1	531	1	0.00
28/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	9425	9	9425	9	0.00
28/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	9285	9	9285	9	0.00
28/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	9355	9	9355	9	0.00
28/12/2015	2032 On 04-August-16			Bond Future	10.26	88.2177	10.2581	88.2177	0.00
28/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	952	1	952	1	0.00
28/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	979	1	979	1	0.00
28/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	965	1	965	1	0.00
28/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	10219	10	10219	10	0.00
28/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	10153	10	10153	10	0.00
28/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	10285	10	10285	10	0.00
28/12/2015	2033 On 04-February-16			Bond Future	98.91	98.9252	98.9133	98.9252	185.00
28/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	3487	3	3487	3	0.00
28/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	3497	3	3497	3	0.00
28/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	3477	3	3477	3	0.00
28/12/2015	2033 On 05-May-16			Bond Future	99.71	99.7269	99.7114	99.7269	0.00
28/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	2699	3	2699	3	0.00
28/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	2689	3	2689	3	0.00
28/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	2679	3	2679	3	0.00
28/12/2015	2037 On 04-February-16			Bond Future	10.20	86.3561	10.2021	86.3561	50,569.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	7	0	7	0	0.00
28/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	198	0	198	0	0.00
28/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	8	0	8	0	0.00
28/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	117	0	117	0	0.00
28/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	8	0	8	0	0.00
28/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	12240	11	12240	11	0.00
28/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	12147	11	12147	11	0.00
28/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	7408	7	7408	7	16.00
28/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	12333	12	12333	12	0.00
28/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	6378	6	6378	6	16.00
28/12/2015	2037 On 05-May-16			Bond Future	10.28	87.9231	10.2829	87.9231	0.00
28/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	482	1	482	1	0.00
28/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	491	1	491	1	0.00
28/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	502	1	502	1	0.00
28/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	11003	10	11003	10	0.00
28/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	11084	10	11084	10	0.00
28/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	10924	10	10924	10	0.00
28/12/2015	2037 On 04-August-16			Bond Future	10.35	85.3976	10.3529	85.3976	0.00
28/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	1334	2	1334	2	0.00
28/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	1316	2	1316	2	0.00
28/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	1299	2	1299	2	0.00
28/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	10113	10	10113	10	0.00
28/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	10045	9	10045	9	0.00
28/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	10183	10	10183	10	0.00
28/12/2015	2038 On 04-February-16			Bond Future	126.00	126.0185	126.0023	126.0185	17,818.00
28/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	5008	5	5008	5	0.00
28/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	4998	5	4998	5	0.00
28/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	4988	5	4988	5	0.00
28/12/2015	2038 On 05-May-16			Bond Future	128.26	128.2818	128.2611	128.2818	0.00
28/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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28/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	2729	3	2729	3	0.00
28/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	2739	3	2739	3	0.00
28/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	2749	3	2749	3	0.00
28/12/2015	2040 On 04-February-16			Bond Future	10.30	89.5171	10.3027	89.5171	1,820.00
28/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	187	0	187	0	0.00
28/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	202	0	202	0	0.00
28/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	195	0	195	0	0.00
28/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	7008	6	7008	6	0.00
28/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	6925	6	6925	6	0.00
28/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	7091	6	7091	6	0.00
28/12/2015	2040 On 05-May-16			Bond Future	10.38	91.1414	10.3848	91.1414	0.00
28/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	1120	1	1120	1	0.00
28/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	1101	1	1101	1	0.00
28/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	1083	1	1083	1	0.00
28/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	8550	8	8550	8	0.00
28/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	8479	8	8479	8	0.00
28/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	8622	8	8622	8	0.00
28/12/2015	2040 On 04-August-16			Bond Future	10.46	88.4290	10.4566	88.4290	0.00
28/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	1726	2	1726	2	0.00
28/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	1747	2	1747	2	0.00
28/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	1704	2	1704	2	0.00
28/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	9647	9	9647	9	0.00
28/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	9715	9	9715	9	0.00
28/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	9784	9	9784	9	0.00
28/12/2015	2044 On 04-February-16			Bond Future	10.28	87.0310	10.2762	87.0310	19,969.00
28/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	22	0	22	0	0.00
28/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	23	0	23	0	0.00
28/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	21	0	21	0	0.00
28/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	288	0	288	0	0.00
28/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	11335	11	11335	11	0.00
28/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	6208	6	6208	6	0.00
28/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	11531	11	11531	11	0.00
28/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	11433	11	11433	11	0.00

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28/12/2015	2044 On 05-May-16			Bond Future	10.35	88.6101	10.3548	88.6101	0.00
28/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	451	1	451	1	0.00
28/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	470	1	470	1	0.00
28/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	460	1	460	1	0.00
28/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	12393	12	12393	12	0.00
28/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	12573	12	12573	12	0.00
28/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	12482	12	12482	12	0.00
28/12/2015	2044 On 04-August-16			Bond Future	10.42	85.9730	10.4232	85.9730	0.00
28/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	1821	2	1821	2	0.00
28/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	1798	2	1798	2	0.00
28/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	1776	2	1776	2	0.00
28/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	9589	9	9589	9	0.00
28/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	9658	9	9658	9	0.00
28/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	9520	9	9520	9	0.00
28/12/2015	2046 On 04-February-16			Bond Future	126.13	126.1494	126.1337	126.1494	12,126.00
28/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	1856	2	1856	2	0.00
28/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	1876	2	1876	2	0.00
28/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	1866	2	1866	2	0.00
28/12/2015	2046 On 05-May-16			Bond Future	126.97	126.9859	126.9655	126.9859	0.00
28/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	3025	3	3025	3	0.00
28/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	3035	3	3035	3	0.00
28/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	3045	3	3045	3	0.00
28/12/2015	2050 On 04-February-16			Bond Future	134.27	134.2846	134.2680	134.2846	13,364.00
28/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	3742	4	3742	4	0.00
28/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	3732	4	3732	4	0.00

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28/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	3722	4	3722	4	0.00
28/12/2015	2050 On 05-May-16			Bond Future	136.67	136.6964	136.6748	136.6964	0.00
28/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	1325	1	1325	1	0.00
28/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	1315	1	1315	1	0.00
28/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	1335	1	1335	1	0.00
28/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	AL37 On 04-February-16			Index Future	455.01	456.6030	455.0090	456.6030	2.00
28/12/2015	AL37 On 05-May-16			Index Future	463.25	464.8870	463.2450	464.8870	0.00
28/12/2015	AL7T On 04-February-16			Index Future	518.41	521.4890	518.4070	521.4890	0.00
28/12/2015	AL7T On 05-May-16			Index Future	527.79	530.9500	527.7900	530.9500	0.00
28/12/2015	ALBI On 04-February-16			Index Future	470.79	473.7410	470.7850	473.7410	620.00
28/12/2015	ALBI On 05-May-16			Index Future	479.31	482.3360	479.3060	482.3360	0.00
28/12/2015	ALBI On 04-August-16			Index Future	488.62	491.7460	488.6210	491.7460	0.00
28/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2015	EL28 On 04-February-16			Bond Future	125.02	125.0345	125.0202	125.0345	0.00
28/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	3980	4	3980	4	0.00
28/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	3990	4	3990	4	0.00
28/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	3970	4	3970	4	0.00
28/12/2015	EL28 On 05-May-16			Bond Future	125.69	125.7055	125.6866	125.7055	0.00
28/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	3313	3	3313	3	0.00
28/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	3323	3	3323	3	0.00
28/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	3303	3	3303	3	0.00
28/12/2015	ES33 On 04-February-16			Bond Future	11.01	76.5725	11.0112	76.5725	8,710.00
28/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	6612	6	6612	6	0.00
28/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	6474	6	6474	6	0.00
28/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	6543	6	6543	6	0.00
28/12/2015	ES33 On 05-May-16			Bond Future	11.12	74.1699	11.1202	74.1699	0.00
28/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	7176	7	7176	7	0.00
28/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	7108	6	7108	6	0.00
28/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	7245	7	7245	7	0.00
28/12/2015	ES33 On 04-August-16			Bond Future	11.22	75.6330	11.2168	75.6330	0.00
28/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
28/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
28/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
28/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	6104	5	6104	5	0.00
28/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	5971	5	5971	5	0.00
28/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	6037	5	6037	5	0.00
28/12/2015	ES42 On 04-February-16			Bond Future	11.15	80.7305	11.1491	80.7305	2,750.00
28/12/2015	ES42 On 05-May-16			Bond Future	11.26	77.9323	11.2582	77.9323	4,500.00
28/12/2015	GOVI On 04-February-16			GOVI	470.66	473.3840	470.6580	473.3840	487.00
28/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
28/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
28/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
28/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	413420	39	413420	39	0.00
28/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	413520	39	413520	39	0.00
28/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	413320	39	413320	39	0.00
28/12/2015	GOVI On 05-May-16			GOVI	479.18	481.9730	479.1770	481.9730	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
28/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
28/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
28/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	388130	36	388130	36	0.00
28/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	388230	36	388230	36	0.00
28/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	388330	36	388330	36	0.00
28/12/2015	GOVI On 04-August-16			GOVI	488.49	491.3760	488.4890	491.3760	0.00
28/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
28/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
28/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
28/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	325210	30	325210	30	0.00
28/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	325010	30	325010	30	0.00
28/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	325110	30	325110	30	0.00
28/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/12/2015	IGOV On 04-February-16			Index Future	232.62	232.7480	232.6220	232.7480	1,038.00
28/12/2015	IGOV On 05-May-16			Index Future	236.79	236.9290	236.7920	236.9290	21.00
28/12/2015	IGOV On 04-August-16			Index Future	241.39	241.5470	241.3880	241.5470	0.00
28/12/2015	ILBI On 04-February-16			Index Future	630.40	630.6290	630.4010	630.6290	157.00
28/12/2015	ILBI On 05-May-16			Index Future	641.15	641.3910	641.1530	641.3910	0.00
28/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.33	100.3269	100.3292	100.3269	0.00
28/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.47	100.4542	100.4683	100.4542	0.00
28/12/2015	IS02 On 18-December-17			Interest Rate Swap	101.36	101.2438	101.3577	101.2438	0.00
28/12/2015	IS02 On 16-March-18			Interest Rate Swap	101.01	100.8490	101.0060	100.8490	0.00
28/12/2015	IS05 On 17-December-20			Interest Rate Swap	103.05	102.7943	103.0455	102.7943	0.00
28/12/2015	IS05 On 16-March-21			Interest Rate Swap	102.67	102.3995	102.6687	102.3995	0.00
28/12/2015	IS10 On 17-December-25			Interest Rate Swap	106.44	106.0323	106.4444	106.0323	0.00
28/12/2015	IS10 On 16-March-26			Interest Rate Swap	103.85	103.4156	103.8483	103.4156	0.00
28/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
28/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	2,000.00
28/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	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
28/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
28/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
28/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
28/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2600	7.7400	92.2600	0.00
28/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
28/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.21	91.7900	8.2100	91.7900	0.00
28/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.40	91.6000	8.4000	91.6000	0.00
28/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
28/12/2015	JBAF On 20-December-17			Jibar Tradeable Future	8.63	91.3700	8.6300	91.3700	0.00
28/12/2015	R023 On 04-February-16			Bond Future	9.52	95.0163	9.5161	95.0163	16,357.00
28/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	2	0	2	0	0.00
28/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	2	0	2	0	0.00
28/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	2	0	2	0	0.00
28/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	7653	7	7653	7	0.00
28/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	7600	7	7600	7	0.00
28/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	7548	7	7548	7	0.00
28/12/2015	R023 On 05-May-16			Bond Future	9.62	92.8097	9.6173	92.8097	0.00
28/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	204	0	204	0	0.00
28/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	200	0	200	0	0.00
28/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	195	0	195	0	0.00
28/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	6809	6	6809	6	0.00
28/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	6763	6	6763	6	0.00
28/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	6855	6	6855	6	0.00
28/12/2015	R023 On 04-August-16			Bond Future	9.70	94.6398	9.6989	94.6398	0.00
28/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	400	0	400	0	0.00
28/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	406	0	406	0	0.00
28/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	412	1	412	1	0.00
28/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	7209	7	7209	7	0.00
28/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	7252	7	7252	7	0.00
28/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	7166	7	7166	7	0.00
28/12/2015	R186 On 04-February-16			Bond Future	9.62	107.9600	9.6201	107.9600	68,866.00
28/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	1	0	1	0	680.00
28/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	22	0	22	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	95	0	95	0	0.00
28/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	517	1	517	1	0.00
28/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	134	0	134	0	0.00
28/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	76	0	76	0	0.00
28/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	118	0	118	0	0.00
28/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	60	0	60	0	0.00
28/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	146	0	146	0	0.00
28/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	2	0	2	0	700.00
28/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	17	0	17	0	680.00
28/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	12881	12	12881	12	0.00
28/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	8562	8	8562	8	0.00
28/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	3479	3	3479	3	700.00
28/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	6358	6	6358	6	11,695.00
28/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	16095	15	16095	15	0.00
28/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	16263	16	16263	16	0.00
28/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	5663	5	5663	5	0.00
28/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	16179	15	16179	15	0.00
28/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	7075	6	7075	6	340.00
28/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	6714	6	6714	6	5,000.00
28/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	6007	5	6007	5	5,000.00
28/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	8942	8	8942	8	0.00
28/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	5800	5	5800	5	33.00
28/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	11917	11	11917	11	0.00
28/12/2015	R186 On 05-May-16			Bond Future	9.71	109.9183	9.7074	109.9183	0.00
28/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	303	0	303	0	0.00
28/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	297	0	297	0	0.00
28/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	310	0	310	0	0.00
28/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	693	1	693	1	0.00
28/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	831	1	831	1	0.00
28/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	44	0	44	0	0.00
28/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	10216	10	10216	10	0.00
28/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	10076	9	10076	9	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
28/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	16068	15	16068	15	0.00
28/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	10146	10	10146	10	0.00
28/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	7457	7	7457	7	1,900.00
28/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	6862	6	6862	6	5,350.00
28/12/2015	R186 On 04-August-16			Bond Future	9.78	106.7801	9.7787	106.7801	0.00
28/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	782	1	782	1	0.00
28/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	805	1	805	1	0.00
28/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	793	1	793	1	0.00
28/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	9825	9	9825	9	0.00
28/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	9762	9	9762	9	0.00
28/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	9700	9	9700	9	0.00
28/12/2015	R197 On 04-February-16			Bond Future	289.80	289.8353	289.7975	289.8353	714.00
28/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	7203	7	7203	7	0.00
28/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	7213	7	7213	7	0.00
28/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	7193	7	7193	7	0.00
28/12/2015	R197 On 05-May-16			Bond Future	294.99	295.0409	294.9925	295.0409	0.00
28/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	5018	5	5018	5	0.00
28/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	5008	5	5008	5	0.00
28/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	4998	5	4998	5	0.00
28/12/2015	R202 On 04-February-16			Bond Future	235.37	235.4003	235.3705	235.4003	43,034.00
28/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	4619	5	4619	5	0.00
28/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	4629	5	4629	5	0.00
28/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	4639	5	4639	5	0.00
28/12/2015	R202 On 05-May-16			Bond Future	239.59	239.6280	239.5898	239.6280	0.00
28/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	7410	7	7410	7	0.00
28/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	7420	7	7420	7	0.00
28/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	7400	7	7400	7	0.00
28/12/2015	R203 On 04-February-16			Bond Future	8.44	103.1782	8.4450	103.1782	17,164.00
28/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	1	0	1	0	0.00
28/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	1	0	1	0	0.00
28/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	1785	2	1785	2	0.00
28/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	1770	2	1770	2	0.00
28/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	1755	2	1755	2	0.00
28/12/2015	R203 On 05-May-16			Bond Future	8.66	100.8791	8.6586	100.8791	0.00
28/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	25	0	25	0	0.00
28/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	26	0	26	0	0.00
28/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	25	0	25	0	0.00
28/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	1788	2	1788	2	0.00
28/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	1812	2	1812	2	0.00
28/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	1800	2	1800	2	0.00
28/12/2015	R203 On 04-August-16			Bond Future	8.83	102.8686	8.8316	102.8686	0.00
28/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	45	0	45	0	0.00
28/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	47	0	47	0	0.00
28/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	46	0	46	0	0.00
28/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1682	2	1682	2	0.00
28/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1672	2	1672	2	0.00
28/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1692	2	1692	2	0.00
28/12/2015	R204 On 04-February-16			Bond Future	8.85	99.2157	8.8507	99.2157	38,369.00
28/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	1	0	1	0	0.00
28/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	1	0	1	0	0.00
28/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	1	0	1	0	0.00
28/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	3382	3	3382	3	0.00
28/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	3356	3	3356	3	0.00
28/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	3407	3	3407	3	0.00
28/12/2015	R204 On 05-May-16			Bond Future	9.01	101.0154	9.0112	101.0154	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
28/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	88	0	88	0	0.00
28/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	86	0	86	0	0.00
28/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	84	0	84	0	0.00
28/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	2979	3	2979	3	0.00
28/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	3001	3	3001	3	0.00
28/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	2958	3	2958	3	0.00
28/12/2015	R204 On 04-August-16			Bond Future	9.14	98.9647	9.1428	98.9647	0.00
28/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	149	0	149	0	0.00
28/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	151	0	151	0	0.00
28/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	154	0	154	0	0.00
28/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	3065	3	3065	3	0.00
28/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	3046	3	3046	3	0.00
28/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	3084	3	3084	3	0.00
28/12/2015	R207 On 04-February-16			Bond Future	9.11	94.7809	9.1076	94.7809	46,776.00
28/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
28/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
28/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	5189	5	5189	5	0.00
28/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	5156	5	5156	5	0.00
28/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	5960	6	5960	6	0.00
28/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	5223	5	5223	5	0.00
28/12/2015	R207 On 05-May-16			Bond Future	9.25	96.5004	9.2486	96.5004	0.00
28/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	97	0	97	0	0.00
28/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	92	0	92	0	0.00
28/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	94	0	94	0	0.00
28/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	46	0	46	0	43.00
28/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	4328	4	4328	4	0.00
28/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	4300	4	4300	4	0.00
28/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	5187	5	5187	5	0.00
28/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	4357	4	4357	4	0.00
28/12/2015	R207 On 04-August-16			Bond Future	9.36	94.7578	9.3649	94.7578	0.00
28/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	238	0	238	0	0.00
28/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	230	0	230	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
28/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	234	0	234	0	0.00
28/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	4133	4	4133	4	0.00
28/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	4108	4	4108	4	0.00
28/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	4083	4	4083	4	0.00
28/12/2015	R208 On 04-February-16			Bond Future	9.27	92.6830	9.2691	92.6830	40,521.00
28/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	1	0	1	0	0.00
28/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	1	0	1	0	0.00
28/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	1	0	1	0	0.00
28/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	5988	6	5988	6	0.00
28/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	5907	6	5907	6	0.00
28/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	5947	6	5947	6	0.00
28/12/2015	R208 On 05-May-16			Bond Future	9.39	90.9625	9.3865	90.9625	0.00
28/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	128	0	128	0	0.00
28/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	134	0	134	0	0.00
28/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	131	0	131	0	0.00
28/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	5308	5	5308	5	0.00
28/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	5272	5	5272	5	0.00
28/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	5344	5	5344	5	0.00
28/12/2015	R208 On 04-August-16			Bond Future	9.48	92.7567	9.4824	92.7567	0.00
28/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	258	0	258	0	0.00
28/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	262	0	262	0	0.00
28/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	266	0	266	0	0.00
28/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	5598	5	5598	5	0.00
28/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	5565	5	5565	5	0.00
28/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	5532	5	5532	5	0.00
28/12/2015	R209 On 04-February-16			Bond Future	10.08	70.1317	10.0788	70.1317	41,013.00
28/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	11	0	11	0	0.00
28/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	12	0	12	0	0.00
28/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	12	0	12	0	0.00
28/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	343	1	343	1	0.00
28/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	9203	9	9203	9	0.00
28/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	9356	9	9356	9	0.00
28/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	4019	4	4019	4	2,200.00
28/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	9279	9	9279	9	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
28/12/2015	R209 On 05-May-16			Bond Future	10.15	68.2541	10.1510	68.2541	0.00
28/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	510	1	510	1	6,700.00
28/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	520	1	520	1	0.00
28/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	100	0	100	0	6,700.00
28/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	501	1	501	1	0.00
28/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	8328	8	8328	8	0.00
28/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	8264	8	8264	8	0.00
28/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	8393	8	8393	8	0.00
28/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	13783	13	13783	13	0.00
28/12/2015	R209 On 04-August-16			Bond Future	10.21	69.6006	10.2114	69.6006	0.00
28/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	4850	5	4850	5	6,000.00
28/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	1281	1	1281	1	0.00
28/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	1315	2	1315	2	0.00
28/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	1298	2	1298	2	0.00
28/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	1969	2	1969	2	6,000.00
28/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	7612	7	7612	7	0.00
28/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	2517	2	2517	2	0.00
28/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	7721	7	7721	7	0.00
28/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	7666	7	7666	7	0.00
28/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	5915	6	5915	6	0.00
28/12/2015	R210 On 04-February-16			Bond Future	178.82	178.8478	178.8250	178.8478	3,861.00
28/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	6175	6	6175	6	0.00
28/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	6185	6	6185	6	0.00
28/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	6165	6	6165	6	0.00
28/12/2015	R210 On 05-May-16			Bond Future	179.86	179.8933	179.8640	179.8933	0.00
28/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	5126	5	5126	5	0.00
28/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	5136	5	5136	5	0.00
28/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	5146	5	5146	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2015	R211 On 04-February-16			Bond Future	134.65	134.6703	134.6530	134.6703	860.00
28/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4347	4	4347	4	0.00
28/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4357	4	4357	4	0.00
28/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4337	4	4337	4	0.00
28/12/2015	R211 On 05-May-16			Bond Future	137.07	137.0891	137.0669	137.0891	0.00
28/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1923	2	1923	2	0.00
28/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1933	2	1933	2	0.00
28/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1943	2	1943	2	0.00
28/12/2015	R212 On 04-February-16			Bond Future	140.52	140.5429	140.5243	140.5429	1,569.00
28/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	5476	5	5476	5	0.00
28/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	5466	5	5466	5	0.00
28/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	5486	5	5486	5	0.00
28/12/2015	R212 On 05-May-16			Bond Future	143.04	143.0672	143.0434	143.0672	0.00
28/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	1957	2	1957	2	0.00
28/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	1947	2	1947	2	0.00
28/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	1967	2	1967	2	0.00
28/12/2015	R213 On 04-February-16			Bond Future	10.04	80.4206	10.0395	80.4206	41,590.00
28/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	15	0	15	0	0.00
28/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	15	0	15	0	0.00
28/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	14	0	14	0	0.00
28/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	8871	8	8871	8	0.00
28/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	8798	8	8798	8	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
28/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	8945	8	8945	8	0.00
28/12/2015	R213 On 05-May-16			Bond Future	10.12	78.3296	10.1178	78.3296	0.00
28/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	327	0	327	0	0.00
28/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	334	0	334	0	0.00
28/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	340	0	340	0	0.00
28/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	9632	9	9632	9	0.00
28/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	9699	9	9699	9	0.00
28/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	9565	9	9565	9	0.00
28/12/2015	R213 On 04-August-16			Bond Future	10.18	79.8743	10.1827	79.8743	0.00
28/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	941	1	941	1	0.00
28/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	967	1	967	1	0.00
28/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	954	1	954	1	0.00
28/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	8853	8	8853	8	0.00
28/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	8737	8	8737	8	0.00
28/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	8795	8	8795	8	0.00
28/12/2015	R214 On 04-February-16			Bond Future	10.20	70.2748	10.1957	70.2748	30,186.00
28/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	185	0	185	0	0.00
28/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
28/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	125	0	125	0	0.00
28/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	5304	5	5304	5	25.00
28/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	17125	17	17125	17	0.00
28/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	17032	16	17032	16	0.00
28/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	5979	5	5979	5	25.00
28/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	17219	17	17219	17	0.00
28/12/2015	R214 On 05-May-16			Bond Future	10.27	68.2533	10.2665	68.2533	4,680.00
28/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	423	1	423	1	0.00
28/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	440	1	440	1	0.00
28/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	431	1	431	1	0.00
28/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	762	1	762	1	0.00
28/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	9340	9	9340	9	0.00
28/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	9410	9	9410	9	0.00
28/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	9480	9	9480	9	0.00

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28/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	7440	7	7440	7	0.00
28/12/2015	R214 On 04-August-16			Bond Future	10.33	69.5993	10.3257	69.5993	0.00
28/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	1241	1	1241	1	1,300.00
28/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	7186	8	7186	8	6,300.00
28/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	1146	1	1146	1	0.00
28/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	1177	1	1177	1	0.00
28/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	1161	1	1161	1	0.00
28/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	417	1	417	1	1,300.00
28/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	3607	4	3607	4	6,300.00
28/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	8523	8	8523	8	0.00
28/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	8643	8	8643	8	0.00
28/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	8288	8	8288	8	0.00
28/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	1488	1	1488	1	0.00
28/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	3770	3	3770	3	0.00
28/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	8583	8	8583	8	0.00
28/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	13434	13	13434	13	0.00
28/12/2015	R248 On 04-February-16			Bond Future	10.26	90.5926	10.2571	90.5926	60,433.00
28/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	22	0	22	0	0.00
28/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	25	0	25	0	0.00
28/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	24	0	24	0	0.00
28/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	189	0	189	0	0.00
28/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	278	0	278	0	0.00
28/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	7264	7	7264	7	75.00
28/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	11510	11	11510	11	0.00
28/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	11409	11	11409	11	0.00
28/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	11611	11	11611	11	0.00
28/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	6420	6	6420	6	75.00
28/12/2015	R248 On 05-May-16			Bond Future	10.33	87.7986	10.3308	87.7986	0.00
28/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	475	1	475	1	0.00
28/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	485	1	485	1	0.00
28/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	495	1	495	1	0.00
28/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	12560	12	12560	12	0.00
28/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	12652	12	12652	12	0.00
28/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	12468	12	12468	12	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
28/12/2015	R248 On 04-August-16			Bond Future	10.39	89.5302	10.3927	89.5302	0.00
28/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	1357	2	1357	2	0.00
28/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	1339	2	1339	2	0.00
28/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	1376	2	1376	2	0.00
28/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	11347	11	11347	11	0.00
28/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	11425	11	11425	11	0.00
28/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	11504	11	11504	11	0.00