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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
30/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	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
30/12/2015	2025 On 04-February-16			Bond Future	121.61	121.6212	121.6145	121.6212	2,111.00
30/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	4376	4	4376	4	0.00
30/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	4386	4	4386	4	0.00
30/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	4396	4	4396	4	0.00
30/12/2015	2025 On 05-May-16			Bond Future	123.79	123.8002	123.7924	123.8002	0.00
30/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	2208	2	2208	2	0.00
30/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	2218	2	2218	2	0.00
30/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	2198	2	2198	2	0.00
30/12/2015	2030 On 04-February-16			Bond Future	10.06	85.3722	10.0602	85.3722	18,752.00
30/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	9303	9	9303	9	0.00
30/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	9379	9	9379	9	0.00
30/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	9226	9	9226	9	0.00
30/12/2015	2030 On 05-May-16			Bond Future	10.15	86.9168	10.1483	86.9168	0.00
30/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	7939	7	7939	7	0.00
30/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	8013	8	8013	8	0.00
30/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	7865	7	7865	7	0.00
30/12/2015	2032 On 04-February-16			Bond Future	10.15	88.5504	10.1497	88.5504	8,437.00
30/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	76	0	76	0	0.00
30/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	118	0	118	0	0.00
30/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	6	0	6	0	0.00
30/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	5	0	5	0	0.00
30/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	5	0	5	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
30/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	6362	6	6362	6	22.00
30/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	7099	7	7099	7	22.00
30/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	11074	11	11074	11	0.00
30/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	10991	10	10991	10	0.00
30/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	11157	11	11157	11	0.00
30/12/2015	2032 On 05-May-16			Bond Future	10.24	85.9946	10.2352	85.9946	0.00
30/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	483	1	483	1	0.00
30/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	464	1	464	1	0.00
30/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	473	1	473	1	0.00
30/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	9696	9	9696	9	0.00
30/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	9554	9	9554	9	0.00
30/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	9625	9	9625	9	0.00
30/12/2015	2032 On 04-August-16			Bond Future	10.31	87.6819	10.3081	87.6819	0.00
30/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	878	1	878	1	0.00
30/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	903	1	903	1	0.00
30/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	890	1	890	1	0.00
30/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	10483	10	10483	10	0.00
30/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	10417	10	10417	10	0.00
30/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	10550	10	10550	10	0.00
30/12/2015	2033 On 04-February-16			Bond Future	100.32	98.8867	100.3192	98.8867	185.00
30/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	2081	4	2081	4	0.00
30/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	2091	4	2091	4	0.00
30/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	2071	4	2071	4	0.00
30/12/2015	2033 On 05-May-16			Bond Future	101.14	99.6832	101.1407	99.6832	0.00
30/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	1269	3	1269	3	0.00
30/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	1259	3	1259	3	0.00
30/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	1249	3	1249	3	0.00
30/12/2015	2037 On 04-February-16			Bond Future	10.25	85.8113	10.2481	85.8113	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
30/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	4	0	4	0	0.00
30/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	149	0	149	0	0.00
30/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	5	0	5	0	0.00
30/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	85	0	85	0	0.00
30/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	5	0	5	0	0.00
30/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	12583	12	12583	12	0.00
30/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	12490	12	12490	12	0.00
30/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	7722	7	7722	7	16.00
30/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	12676	12	12676	12	0.00
30/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	6675	6	6675	6	16.00
30/12/2015	2037 On 05-May-16			Bond Future	10.33	87.3639	10.3306	87.3639	0.00
30/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	428	1	428	1	0.00
30/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	436	1	436	1	0.00
30/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	446	1	446	1	0.00
30/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	11303	11	11303	11	0.00
30/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	11384	11	11384	11	0.00
30/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	11222	11	11222	11	0.00
30/12/2015	2037 On 04-August-16			Bond Future	10.40	84.8181	10.4029	84.8181	0.00
30/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	1237	1	1237	1	0.00
30/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	1220	1	1220	1	0.00
30/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	1204	1	1204	1	0.00
30/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	10384	10	10384	10	0.00
30/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	10314	10	10314	10	0.00
30/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	10454	10	10454	10	0.00
30/12/2015	2038 On 04-February-16			Bond Future	125.96	125.9648	125.9580	125.9648	17,818.00
30/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	5052	5	5052	5	0.00
30/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	5042	5	5042	5	0.00
30/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	5032	5	5032	5	0.00
30/12/2015	2038 On 05-May-16			Bond Future	128.21	128.2216	128.2136	128.2216	0.00
30/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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30/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	2776	3	2776	3	0.00
30/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	2786	3	2786	3	0.00
30/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	2796	3	2796	3	0.00
30/12/2015	2040 On 04-February-16			Bond Future	10.34	88.9837	10.3435	88.9837	1,820.00
30/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	143	0	143	0	0.00
30/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	155	0	155	0	0.00
30/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	149	0	149	0	0.00
30/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	7286	7	7286	7	0.00
30/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	7203	7	7203	7	0.00
30/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	7371	7	7371	7	0.00
30/12/2015	2040 On 05-May-16			Bond Future	10.43	90.5936	10.4272	90.5936	0.00
30/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	1026	1	1026	1	0.00
30/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	1009	1	1009	1	0.00
30/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	991	1	991	1	0.00
30/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	8790	8	8790	8	0.00
30/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	8718	8	8718	8	0.00
30/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	8863	8	8863	8	0.00
30/12/2015	2040 On 04-August-16			Bond Future	10.50	87.8606	10.5011	87.8606	0.00
30/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	1618	2	1618	2	0.00
30/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	1639	2	1639	2	0.00
30/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	1598	2	1598	2	0.00
30/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	9884	9	9884	9	0.00
30/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	9953	10	9953	10	0.00
30/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	10022	10	10022	10	0.00
30/12/2015	2044 On 04-February-16			Bond Future	10.32	86.4929	10.3222	86.4929	19,969.00
30/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	14	0	14	0	0.00
30/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	15	0	15	0	0.00
30/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	13	0	13	0	0.00
30/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	222	0	222	0	0.00
30/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	11695	11	11695	11	0.00
30/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	6510	6	6510	6	0.00
30/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	11892	11	11892	11	0.00
30/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	11793	11	11793	11	0.00

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30/12/2015	2044 On 05-May-16			Bond Future	10.40	88.0578	10.4026	88.0578	0.00
30/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	399	0	399	0	0.00
30/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	416	0	416	0	0.00
30/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	407	0	407	0	0.00
30/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	12716	12	12716	12	0.00
30/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	12898	12	12898	12	0.00
30/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	12807	12	12807	12	0.00
30/12/2015	2044 On 04-August-16			Bond Future	10.47	85.4004	10.4733	85.4004	0.00
30/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	1697	2	1697	2	0.00
30/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	1676	2	1676	2	0.00
30/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	1655	2	1655	2	0.00
30/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	9856	9	9856	9	0.00
30/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	9926	9	9926	9	0.00
30/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	9787	9	9787	9	0.00
30/12/2015	2046 On 04-February-16			Bond Future	126.09	126.0972	126.0907	126.0972	12,126.00
30/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	1899	2	1899	2	0.00
30/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	1919	2	1919	2	0.00
30/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	1909	2	1909	2	0.00
30/12/2015	2046 On 05-May-16			Bond Future	126.92	126.9271	126.9195	126.9271	0.00
30/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	3070	3	3070	3	0.00
30/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	3080	3	3080	3	0.00
30/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	3090	3	3090	3	0.00
30/12/2015	2050 On 04-February-16			Bond Future	134.22	134.2292	134.2225	134.2292	13,364.00
30/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	3788	4	3788	4	0.00
30/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	3778	4	3778	4	0.00

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30/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	3768	4	3768	4	0.00
30/12/2015	2050 On 05-May-16			Bond Future	136.63	136.6341	136.6261	136.6341	0.00
30/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	1374	1	1374	1	0.00
30/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	1364	1	1364	1	0.00
30/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	1384	1	1384	1	0.00
30/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	AL37 On 04-February-16			Index Future	454.09	455.4130	454.0890	455.4130	2.00
30/12/2015	AL37 On 05-May-16			Index Future	462.30	463.6520	462.3000	463.6520	0.00
30/12/2015	AL7T On 04-February-16			Index Future	516.88	519.3720	516.8770	519.3720	0.00
30/12/2015	AL7T On 05-May-16			Index Future	526.22	528.7680	526.2240	528.7680	0.00
30/12/2015	ALBI On 04-February-16			Index Future	469.31	471.6110	469.3070	471.6110	620.00
30/12/2015	ALBI On 05-May-16			Index Future	477.79	480.1430	477.7930	480.1430	0.00
30/12/2015	ALBI On 04-August-16			Index Future	487.06	489.4600	487.0560	489.4600	0.00
30/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	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
30/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	EL28 On 04-February-16			Bond Future	124.98	124.9894	124.9843	124.9894	0.00
30/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	4016	4	4016	4	0.00
30/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	4026	4	4026	4	0.00
30/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	4006	4	4006	4	0.00
30/12/2015	EL28 On 05-May-16			Bond Future	125.65	125.6539	125.6477	125.6539	0.00
30/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	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
30/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	3352	3	3352	3	0.00
30/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	3362	3	3362	3	0.00
30/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	3342	3	3342	3	0.00
30/12/2015	ES33 On 04-February-16			Bond Future	11.06	76.1470	11.0554	76.1470	8,710.00
30/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	6879	6	6879	6	0.00
30/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	6741	6	6741	6	0.00
30/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	6810	6	6810	6	0.00
30/12/2015	ES33 On 05-May-16			Bond Future	11.17	73.7329	11.1662	73.7329	0.00
30/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	7450	7	7450	7	0.00
30/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	7381	7	7381	7	0.00
30/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	7519	7	7519	7	0.00
30/12/2015	ES33 On 04-August-16			Bond Future	11.27	75.1794	11.2653	75.1794	0.00
30/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	6388	6	6388	6	0.00
30/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	6255	6	6255	6	0.00
30/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	6321	6	6321	6	0.00
30/12/2015	ES42 On 04-February-16			Bond Future	11.19	80.2860	11.1885	80.2860	2,750.00
30/12/2015	ES42 On 05-May-16			Bond Future	11.30	77.4757	11.2993	77.4757	4,500.00
30/12/2015	GOVI On 04-February-16			GOVI	469.29	471.4210	469.2850	471.4210	487.00
30/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	427150	41	427150	41	0.00
30/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	427250	41	427250	41	0.00
30/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	427050	41	427050	41	0.00
30/12/2015	GOVI On 05-May-16			GOVI	477.77	479.9500	477.7710	479.9500	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
30/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	402190	38	402190	38	0.00
30/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	402290	38	402290	38	0.00
30/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	402390	38	402390	38	0.00
30/12/2015	GOVI On 04-August-16			GOVI	487.03	489.2630	487.0330	489.2630	0.00
30/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	339770	32	339770	32	0.00
30/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	339570	32	339570	32	0.00
30/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	339670	32	339670	32	0.00
30/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2015	IGOV On 04-February-16			Index Future	232.49	232.5900	232.4920	232.5900	1,038.00
30/12/2015	IGOV On 05-May-16			Index Future	236.66	236.7580	236.6560	236.7580	21.00
30/12/2015	IGOV On 04-August-16			Index Future	241.24	241.3470	241.2390	241.3470	0.00
30/12/2015	ILBI On 04-February-16			Index Future	629.95	630.2880	629.9490	630.2880	157.00
30/12/2015	ILBI On 05-May-16			Index Future	640.69	641.0370	640.6910	641.0370	0.00
30/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.33	100.3336	100.3315	100.3336	0.00
30/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.48	100.4785	100.4759	100.4785	0.00
30/12/2015	IS02 On 18-December-17			Interest Rate Swap	101.29	101.2975	101.2939	101.2975	0.00
30/12/2015	IS02 On 16-March-18			Interest Rate Swap	100.91	100.9163	100.9125	100.9163	0.00
30/12/2015	IS05 On 17-December-20			Interest Rate Swap	103.04	103.0471	103.0419	103.0471	0.00
30/12/2015	IS05 On 16-March-21			Interest Rate Swap	102.67	102.6752	102.6698	102.6752	0.00
30/12/2015	IS10 On 17-December-25			Interest Rate Swap	106.47	106.4788	106.4730	106.4788	0.00
30/12/2015	IS10 On 16-March-26			Interest Rate Swap	103.88	103.8843	103.8784	103.8843	0.00
30/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
30/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	2,000.00
30/12/2015	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
30/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
30/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
30/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
30/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2600	7.7400	92.2600	0.00
30/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
30/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.21	91.7900	8.2100	91.7900	0.00
30/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.40	91.6000	8.4000	91.6000	0.00
30/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
30/12/2015	JBAF On 20-December-17			Jibar Tradeable Future	8.63	91.3700	8.6300	91.3700	0.00
30/12/2015	R023 On 04-February-16			Bond Future	9.56	94.6808	9.5606	94.6808	16,357.00
30/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	1	0	1	0	0.00
30/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	1	0	1	0	0.00
30/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	1	0	1	0	0.00
30/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	7864	8	7864	8	0.00
30/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	7811	7	7811	7	0.00
30/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	7759	7	7759	7	0.00
30/12/2015	R023 On 05-May-16			Bond Future	9.66	92.4634	9.6645	92.4634	0.00
30/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	179	0	179	0	0.00
30/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	175	0	175	0	0.00
30/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	171	0	171	0	0.00
30/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	7001	7	7001	7	0.00
30/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	6955	7	6955	7	0.00
30/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	7048	7	7048	7	0.00
30/12/2015	R023 On 04-August-16			Bond Future	9.75	94.2768	9.7498	94.2768	0.00
30/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	364	0	364	0	0.00
30/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	370	0	370	0	0.00
30/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	375	0	375	0	0.00
30/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	7401	7	7401	7	0.00
30/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	7444	7	7444	7	0.00
30/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	7357	7	7357	7	0.00
30/12/2015	R186 On 04-February-16			Bond Future	9.67	107.4999	9.6658	107.4999	68,934.00
30/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
30/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	14	0	14	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
30/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	68	0	68	0	0.00
30/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	418	1	418	1	0.00
30/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	98	0	98	0	0.00
30/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	53	0	53	0	0.00
30/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	86	0	86	0	0.00
30/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	41	0	41	0	0.00
30/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	107	0	107	0	0.00
30/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	1	0	1	0	700.00
30/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	11	0	11	0	680.00
30/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	13197	13	13197	13	0.00
30/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	8870	8	8870	8	0.00
30/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	3695	3	3695	3	700.00
30/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	6646	6	6646	6	11,695.00
30/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	16410	16	16410	16	0.00
30/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	16578	16	16578	16	0.00
30/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	5941	5	5941	5	0.00
30/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	16494	16	16494	16	0.00
30/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	7372	7	7372	7	340.00
30/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	7007	6	7007	6	5,000.00
30/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	6291	6	6291	6	5,000.00
30/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	9252	9	9252	9	0.00
30/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	6080	6	6080	6	33.00
30/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	12231	12	12231	12	0.00
30/12/2015	R186 On 05-May-16			Bond Future	9.76	109.4445	9.7553	109.4445	0.00
30/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	265	0	265	0	0.00
30/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	259	0	259	0	0.00
30/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	271	0	271	0	0.00
30/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	621	1	621	1	0.00
30/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	749	1	749	1	0.00
30/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	37	0	37	0	0.00
30/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	10503	10	10503	10	0.00
30/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	10361	10	10361	10	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
30/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	16384	16	16384	16	0.00
30/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	10432	10	10432	10	0.00
30/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	7709	7	7709	7	1,900.00
30/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	7103	7	7103	7	5,350.00
30/12/2015	R186 On 04-August-16			Bond Future	9.83	106.2856	9.8296	106.2856	0.00
30/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	716	1	716	1	0.00
30/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	738	1	738	1	0.00
30/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	726	1	726	1	0.00
30/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	10095	10	10095	10	0.00
30/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	10032	10	10032	10	0.00
30/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	9969	9	9969	9	0.00
30/12/2015	R197 On 04-February-16			Bond Future	289.69	289.7077	289.6912	289.7077	714.00
30/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	7309	7	7309	7	0.00
30/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	7319	7	7319	7	0.00
30/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	7299	7	7299	7	0.00
30/12/2015	R197 On 05-May-16			Bond Future	294.88	294.8980	294.8789	294.8980	0.00
30/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	5131	5	5131	5	0.00
30/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	5121	5	5121	5	0.00
30/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	5111	5	5111	5	0.00
30/12/2015	R202 On 04-February-16			Bond Future	235.29	235.3013	235.2887	235.3013	43,034.00
30/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	4701	5	4701	5	0.00
30/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	4711	5	4711	5	0.00
30/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	4721	5	4721	5	0.00
30/12/2015	R202 On 05-May-16			Bond Future	239.50	239.5168	239.5022	239.5168	0.00
30/12/2015	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
30/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	7498	7	7498	7	0.00
30/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	7508	7	7508	7	0.00
30/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	7488	7	7488	7	0.00
30/12/2015	R203 On 04-February-16			Bond Future	8.49	103.0861	8.4861	103.0861	16,689.00
30/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	1845	2	1845	2	0.00
30/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	1830	2	1830	2	0.00
30/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	1815	2	1815	2	0.00
30/12/2015	R203 On 05-May-16			Bond Future	8.71	100.7801	8.7099	100.7801	0.00
30/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	21	0	21	0	0.00
30/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	22	0	22	0	0.00
30/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	21	0	21	0	0.00
30/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	1848	2	1848	2	0.00
30/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	1872	2	1872	2	0.00
30/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	1860	2	1860	2	0.00
30/12/2015	R203 On 04-August-16			Bond Future	8.90	102.7570	8.9015	102.7570	0.00
30/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	39	0	39	0	0.00
30/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	40	0	40	0	0.00
30/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	40	0	40	0	0.00
30/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1747	2	1747	2	0.00
30/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1737	2	1737	2	0.00
30/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1757	2	1757	2	0.00
30/12/2015	R204 On 04-February-16			Bond Future	8.90	99.0588	8.8988	99.0588	38,369.00
30/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	3499	3	3499	3	0.00
30/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	3473	3	3473	3	0.00
30/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	3524	3	3524	3	0.00
30/12/2015	R204 On 05-May-16			Bond Future	9.07	100.8507	9.0655	100.8507	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
30/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	75	0	75	0	0.00
30/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	73	0	73	0	0.00
30/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	71	0	71	0	0.00
30/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	3089	3	3089	3	0.00
30/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	3111	3	3111	3	0.00
30/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	3068	3	3068	3	0.00
30/12/2015	R204 On 04-August-16			Bond Future	9.21	98.7862	9.2066	98.7862	0.00
30/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	131	0	131	0	0.00
30/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	133	0	133	0	0.00
30/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	136	0	136	0	0.00
30/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	3178	3	3178	3	0.00
30/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	3159	3	3159	3	0.00
30/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	3197	3	3197	3	0.00
30/12/2015	R207 On 04-February-16			Bond Future	9.16	94.5633	9.1557	94.5633	46,608.00
30/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
30/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
30/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	5339	5	5339	5	0.00
30/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	5306	5	5306	5	0.00
30/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	6110	6	6110	6	0.00
30/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	5373	5	5373	5	0.00
30/12/2015	R207 On 05-May-16			Bond Future	9.30	96.2740	9.3013	96.2740	0.00
30/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	82	0	82	0	0.00
30/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	79	0	79	0	0.00
30/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	80	0	80	0	0.00
30/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	39	0	39	0	43.00
30/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	4470	4	4470	4	0.00
30/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	4441	4	4441	4	0.00
30/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	5335	5	5335	5	0.00
30/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	4499	4	4499	4	0.00
30/12/2015	R207 On 04-August-16			Bond Future	9.42	94.5168	9.4244	94.5168	0.00
30/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	213	0	213	0	0.00
30/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	205	0	205	0	0.00

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30/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	209	0	209	0	0.00
30/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	4273	4	4273	4	0.00
30/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	4247	4	4247	4	0.00
30/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	4222	4	4222	4	0.00
30/12/2015	R208 On 04-February-16			Bond Future	9.32	92.3993	9.3236	92.3993	40,521.00
30/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	1	0	1	0	0.00
30/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	6192	6	6192	6	0.00
30/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	6111	6	6111	6	0.00
30/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	6152	6	6152	6	0.00
30/12/2015	R208 On 05-May-16			Bond Future	9.45	90.6690	9.4451	90.6690	0.00
30/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	108	0	108	0	0.00
30/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	113	0	113	0	0.00
30/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	111	0	111	0	0.00
30/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	5499	5	5499	5	0.00
30/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	5463	5	5463	5	0.00
30/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	5535	5	5535	5	0.00
30/12/2015	R208 On 04-August-16			Bond Future	9.55	92.4476	9.5464	92.4476	0.00
30/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	228	0	228	0	0.00
30/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	232	0	232	0	0.00
30/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	236	0	236	0	0.00
30/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	5789	6	5789	6	0.00
30/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	5756	5	5756	5	0.00
30/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	5723	5	5723	5	0.00
30/12/2015	R209 On 04-February-16			Bond Future	10.13	69.6750	10.1251	69.6750	41,344.00
30/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	7	0	7	0	0.00
30/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	7	0	7	0	0.00
30/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	8	0	8	0	0.00
30/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	272	0	272	0	0.00
30/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	9490	9	9490	9	0.00
30/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	9643	9	9643	9	0.00
30/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	4238	4	4238	4	2,200.00
30/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	9566	9	9566	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
30/12/2015	R209 On 05-May-16			Bond Future	10.20	67.7856	10.1990	67.7856	0.00
30/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	455	1	455	1	6,700.00
30/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	464	1	464	1	0.00
30/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	85	0	85	0	6,700.00
30/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	446	1	446	1	0.00
30/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	8571	8	8571	8	0.00
30/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	8507	8	8507	8	0.00
30/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	8636	8	8636	8	0.00
30/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	14067	14	14067	14	0.00
30/12/2015	R209 On 04-August-16			Bond Future	10.26	69.1156	10.2615	69.1156	0.00
30/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	4643	5	4643	5	6,000.00
30/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	1191	1	1191	1	0.00
30/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	1222	1	1222	1	0.00
30/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	1206	1	1206	1	0.00
30/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	1847	2	1847	2	6,000.00
30/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	7828	7	7828	7	0.00
30/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	2618	2	2618	2	0.00
30/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	7938	8	7938	8	0.00
30/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	7883	8	7883	8	0.00
30/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	6101	6	6101	6	0.00
30/12/2015	R210 On 04-February-16			Bond Future	178.76	178.7714	178.7618	178.7714	3,861.00
30/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	6238	6	6238	6	0.00
30/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	6248	6	6248	6	0.00
30/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	6228	6	6228	6	0.00
30/12/2015	R210 On 05-May-16			Bond Future	179.80	179.8076	179.7964	179.8076	0.00
30/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	5194	5	5194	5	0.00
30/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	5204	5	5204	5	0.00
30/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	5214	5	5214	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
30/12/2015	R211 On 04-February-16			Bond Future	134.61	134.6128	134.6056	134.6128	860.00
30/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4394	4	4394	4	0.00
30/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4404	4	4404	4	0.00
30/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4384	4	4384	4	0.00
30/12/2015	R211 On 05-May-16			Bond Future	137.02	137.0246	137.0161	137.0246	0.00
30/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1974	2	1974	2	0.00
30/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1984	2	1984	2	0.00
30/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1994	2	1994	2	0.00
30/12/2015	R212 On 04-February-16			Bond Future	140.08	140.4800	140.0789	140.4800	1,569.00
30/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	5921	6	5921	6	0.00
30/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	5911	6	5911	6	0.00
30/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	5931	6	5931	6	0.00
30/12/2015	R212 On 05-May-16			Bond Future	142.59	142.9969	142.5875	142.9969	0.00
30/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	2413	2	2413	2	0.00
30/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	2403	2	2403	2	0.00
30/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	2423	2	2423	2	0.00
30/12/2015	R213 On 04-February-16			Bond Future	10.08	79.9658	10.0801	79.9658	41,590.00
30/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	9	0	9	0	0.00
30/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	10	0	10	0	0.00
30/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	9	0	9	0	0.00
30/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	9123	9	9123	9	0.00
30/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	9050	9	9050	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
30/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	9197	9	9197	9	0.00
30/12/2015	R213 On 05-May-16			Bond Future	10.16	77.8624	10.1600	77.8624	0.00
30/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	291	0	291	0	0.00
30/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	297	0	297	0	0.00
30/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	304	0	304	0	0.00
30/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	9860	9	9860	9	0.00
30/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	9928	10	9928	10	0.00
30/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	9793	9	9793	9	0.00
30/12/2015	R213 On 04-August-16			Bond Future	10.23	79.3895	10.2271	79.3895	0.00
30/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	875	1	875	1	0.00
30/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	900	1	900	1	0.00
30/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	887	1	887	1	0.00
30/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	9062	9	9062	9	0.00
30/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	8944	9	8944	9	0.00
30/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	9003	9	9003	9	0.00
30/12/2015	R214 On 04-February-16			Bond Future	10.24	69.8419	10.2367	69.8419	29,967.00
30/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	143	0	143	0	0.00
30/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	94	0	94	0	0.00
30/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	5526	5	5526	5	25.00
30/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	17389	17	17389	17	0.00
30/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	17296	17	17296	17	0.00
30/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	6212	6	6212	6	25.00
30/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	17483	17	17483	17	0.00
30/12/2015	R214 On 05-May-16			Bond Future	10.31	67.8090	10.3091	67.8090	4,680.00
30/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	379	0	379	0	0.00
30/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	395	0	395	0	0.00
30/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	387	0	387	0	0.00
30/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	695	1	695	1	0.00
30/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	9566	9	9566	9	0.00
30/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	9636	9	9636	9	0.00
30/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	9707	9	9707	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
30/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	7643	7	7643	7	0.00
30/12/2015	R214 On 04-August-16			Bond Future	10.37	69.1390	10.3702	69.1390	0.00
30/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	1160	1	1160	1	1,300.00
30/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	6962	7	6962	7	6,300.00
30/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	1070	1	1070	1	0.00
30/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	1099	1	1099	1	0.00
30/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	1084	1	1084	1	0.00
30/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	382	0	382	0	1,300.00
30/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	3447	4	3447	4	6,300.00
30/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	8726	8	8726	8	0.00
30/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	8847	8	8847	8	0.00
30/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	8487	8	8487	8	0.00
30/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	1544	1	1544	1	0.00
30/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	3889	4	3889	4	0.00
30/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	8786	8	8786	8	0.00
30/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	13679	13	13679	13	0.00
30/12/2015	R248 On 04-February-16			Bond Future	10.30	90.0456	10.3030	90.0456	60,433.00
30/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	14	0	14	0	0.00
30/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	16	0	16	0	0.00
30/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	15	0	15	0	0.00
30/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	141	0	141	0	0.00
30/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	213	0	213	0	0.00
30/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	7590	7	7590	7	75.00
30/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	11875	11	11875	11	0.00
30/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	11774	11	11774	11	0.00
30/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	11977	11	11977	11	0.00
30/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	6730	6	6730	6	75.00
30/12/2015	R248 On 05-May-16			Bond Future	10.38	87.2372	10.3785	87.2372	0.00
30/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	421	0	421	0	0.00
30/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	430	1	430	1	0.00
30/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	439	1	439	1	0.00
30/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	12887	12	12887	12	0.00
30/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	12980	12	12980	12	0.00
30/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	12794	12	12794	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
30/12/2015	R248 On 04-August-16			Bond Future	10.44	88.9483	10.4426	88.9483	0.00
30/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	1257	1	1257	1	0.00
30/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	1240	1	1240	1	0.00
30/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	1275	1	1275	1	0.00
30/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	11641	11	11641	11	0.00
30/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	11721	11	11721	11	0.00
30/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	11801	11	11801	11	0.00