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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	2025 On 04-February-16			Bond Future	121.52	121.5252	121.5182	121.5252	2,111.00
14/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4472	4	4472	4	0.00
14/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4482	4	4482	4	0.00
14/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4492	4	4492	4	0.00
14/01/2016	2025 On 05-May-16			Bond Future	123.68	123.6914	123.6837	123.6914	0.00
14/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2316	2	2316	2	0.00
14/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2326	2	2326	2	0.00
14/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2306	2	2306	2	0.00
14/01/2016	2030 On 04-February-16			Bond Future	10.03	85.7669	10.0309	85.7669	18,752.00
14/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	9109	8	9109	8	0.00
14/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	9186	9	9186	9	0.00
14/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	9033	8	9033	8	0.00
14/01/2016	2030 On 05-May-16			Bond Future	10.12	87.3090	10.1193	87.3090	0.00
14/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7751	7	7751	7	0.00
14/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7825	7	7825	7	0.00
14/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7678	7	7678	7	0.00
14/01/2016	2032 On 04-February-16			Bond Future	10.14	88.8596	10.1357	88.8596	8,437.00
14/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	17	0	17	0	0.00
14/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	32	0	32	0	0.00
14/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	6179	5	6179	5	22.00
14/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6943	6	6943	6	22.00
14/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10972	10	10972	10	0.00
14/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10888	10	10888	10	0.00
14/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	11055	10	11055	10	0.00
14/01/2016	2032 On 05-May-16			Bond Future	10.22	86.2997	10.2221	86.2997	0.00
14/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	418	1	418	1	0.00
14/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	401	1	401	1	0.00
14/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	409	1	409	1	0.00
14/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9542	9	9542	9	0.00
14/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	9399	9	9399	9	0.00
14/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9471	9	9471	9	0.00
14/01/2016	2032 On 04-August-16			Bond Future	10.30	87.9662	10.2985	87.9662	0.00
14/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	834	1	834	1	0.00
14/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	858	1	858	1	0.00
14/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	846	1	846	1	0.00
14/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10373	10	10373	10	0.00
14/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10306	10	10306	10	0.00
14/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10441	10	10441	10	0.00
14/01/2016	2033 On 04-February-16			Bond Future	101.41	101.4179	101.4125	101.4179	185.00
14/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	987	1	987	1	0.00
14/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	997	1	997	1	0.00
14/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	977	1	977	1	0.00
14/01/2016	2033 On 05-May-16			Bond Future	102.24	102.2502	102.2444	102.2502	0.00
14/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	166	0	166	0	0.00
14/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	156	0	156	0	0.00
14/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	146	0	146	0	0.00
14/01/2016	2037 On 04-February-16			Bond Future	10.25	85.9868	10.2498	85.9868	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
14/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	39	0	39	0	0.00
14/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	17	0	17	0	0.00
14/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12592	12	12592	12	0.00
14/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12498	12	12498	12	0.00
14/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7668	7	7668	7	16.00
14/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12686	12	12686	12	0.00
14/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6579	6	6579	6	16.00
14/01/2016	2037 On 05-May-16			Bond Future	10.33	87.5328	10.3336	87.5328	14.00
14/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	348	0	348	0	0.00
14/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	356	0	356	0	0.00
14/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	364	0	364	0	0.00
14/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	11246	11	11246	11	0.00
14/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11328	11	11328	11	0.00
14/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	11164	10	11164	10	0.00
14/01/2016	2037 On 04-August-16			Bond Future	10.41	84.9635	10.4097	84.9635	0.00
14/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1147	1	1147	1	0.00
14/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1131	1	1131	1	0.00
14/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1116	1	1116	1	0.00
14/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10345	10	10345	10	0.00
14/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10275	10	10275	10	0.00
14/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10416	10	10416	10	0.00
14/01/2016	2038 On 04-February-16			Bond Future	125.86	125.8700	125.8630	125.8700	17,818.00
14/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	5147	5	5147	5	0.00
14/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	5137	5	5137	5	0.00
14/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	5127	5	5127	5	0.00
14/01/2016	2038 On 05-May-16			Bond Future	128.11	128.1136	128.1059	128.1136	142.00
14/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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14/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	2884	3	2884	3	0.00
14/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2894	3	2894	3	0.00
14/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2904	3	2904	3	0.00
14/01/2016	2040 On 04-February-16			Bond Future	10.33	89.2921	10.3300	89.2921	1,820.00
14/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	38	0	38	0	0.00
14/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	43	0	43	0	0.00
14/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	41	0	41	0	0.00
14/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	7071	6	7071	6	0.00
14/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	6983	6	6983	6	0.00
14/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	7159	6	7159	6	0.00
14/01/2016	2040 On 05-May-16			Bond Future	10.41	90.8976	10.4145	90.8976	0.00
14/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	907	1	907	1	0.00
14/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	891	1	891	1	0.00
14/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	874	1	874	1	0.00
14/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8572	8	8572	8	0.00
14/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8499	8	8499	8	0.00
14/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8646	8	8646	8	0.00
14/01/2016	2040 On 04-August-16			Bond Future	10.49	88.1428	10.4915	88.1428	0.00
14/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1514	2	1514	2	0.00
14/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1534	2	1534	2	0.00
14/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1495	2	1495	2	0.00
14/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9705	9	9705	9	0.00
14/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9775	9	9775	9	0.00
14/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9846	9	9846	9	0.00
14/01/2016	2044 On 04-February-16			Bond Future	10.33	86.6357	10.3293	86.6357	19,969.00
14/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	1	0	1	0	0.00
14/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	1	0	1	0	0.00
14/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	1	0	1	0	0.00
14/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	65	0	65	0	0.00
14/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11738	11	11738	11	0.00
14/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	6410	6	6410	6	0.00
14/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11936	11	11936	11	0.00
14/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11837	11	11837	11	0.00

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14/01/2016	2044 On 05-May-16			Bond Future	10.41	88.1935	10.4112	88.1935	0.00
14/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	311	0	311	0	0.00
14/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	326	0	326	0	0.00
14/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	319	0	319	0	0.00
14/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12693	12	12693	12	0.00
14/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12877	12	12877	12	0.00
14/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12785	12	12785	12	0.00
14/01/2016	2044 On 04-August-16			Bond Future	10.49	85.5117	10.4856	85.5117	0.00
14/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1543	2	1543	2	0.00
14/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1523	2	1523	2	0.00
14/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1504	2	1504	2	0.00
14/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9799	9	9799	9	0.00
14/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9871	9	9871	9	0.00
14/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9728	9	9728	9	0.00
14/01/2016	2046 On 04-February-16			Bond Future	127.64	127.6436	127.6368	127.6436	12,126.00
14/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	353	0	353	0	0.00
14/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	373	0	373	0	0.00
14/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	363	0	363	0	0.00
14/01/2016	2046 On 05-May-16			Bond Future	128.48	128.4891	128.4817	128.4891	115.00
14/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	1508	2	1508	2	0.00
14/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	1518	2	1518	2	0.00
14/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	1528	2	1528	2	0.00
14/01/2016	2050 On 04-February-16			Bond Future	136.07	136.0740	136.0668	136.0740	13,364.00
14/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1943	2	1943	2	0.00
14/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1933	2	1933	2	0.00

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14/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	1923	2	1923	2	0.00
14/01/2016	2050 On 05-May-16			Bond Future	138.49	138.4994	138.4916	138.4994	618.00
14/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	502	1	502	1	0.00
14/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	482	0	482	0	0.00
14/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	492	0	492	0	0.00
14/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
14/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
14/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
14/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	AL37 On 04-February-16			Index Future	453.64	455.5230	453.6370	455.5230	2.00
14/01/2016	AL37 On 05-May-16			Index Future	461.79	463.7130	461.7900	463.7130	0.00
14/01/2016	AL7T On 04-February-16			Index Future	517.09	520.2750	517.0900	520.2750	0.00
14/01/2016	AL7T On 05-May-16			Index Future	526.38	529.6290	526.3840	529.6290	0.00
14/01/2016	ALBI On 04-February-16			Index Future	469.43	472.5770	469.4340	472.5770	660.00
14/01/2016	ALBI On 05-May-16			Index Future	477.87	481.0730	477.8710	481.0730	0.00
14/01/2016	ALBI On 04-August-16			Index Future	486.99	490.2610	486.9890	490.2610	0.00
14/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	EL28 On 04-February-16			Bond Future	126.23	126.2318	126.2261	126.2318	0.00
14/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2774	3	2774	3	0.00
14/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2784	3	2784	3	0.00
14/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2764	3	2764	3	0.00
14/01/2016	EL28 On 05-May-16			Bond Future	126.90	126.9065	126.9003	126.9065	0.00
14/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2100	2	2100	2	0.00
14/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2110	2	2110	2	0.00
14/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2090	2	2090	2	0.00
14/01/2016	ES33 On 04-February-16			Bond Future	11.06	76.2250	11.0624	76.2250	8,710.00
14/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6921	6	6921	6	0.00
14/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6783	6	6783	6	0.00
14/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6852	6	6852	6	0.00
14/01/2016	ES33 On 05-May-16			Bond Future	11.17	73.8041	11.1748	73.8041	0.00
14/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7501	7	7501	7	0.00
14/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7432	7	7432	7	0.00
14/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7570	7	7570	7	0.00
14/01/2016	ES33 On 04-August-16			Bond Future	11.28	75.2292	11.2780	75.2292	0.00
14/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6462	6	6462	6	0.00
14/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6329	6	6329	6	0.00
14/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6395	6	6395	6	0.00
14/01/2016	ES42 On 04-February-16			Bond Future	11.19	80.4719	11.1912	80.4719	2,750.00
14/01/2016	ES42 On 05-May-16			Bond Future	11.30	77.6562	11.3034	77.6562	4,500.00
14/01/2016	GOVI On 04-February-16			GOVI	469.46	472.3640	469.4550	472.3640	490.00
14/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	425450	40	425450	40	0.00
14/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	425550	40	425550	40	0.00
14/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	425350	40	425350	40	0.00
14/01/2016	GOVI On 05-May-16			GOVI	477.89	480.8570	477.8930	480.8570	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	400970	37	400970	37	0.00
14/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	401070	37	401070	37	0.00
14/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	401170	37	401170	37	0.00
14/01/2016	GOVI On 04-August-16			GOVI	487.01	490.0400	487.0110	490.0400	0.00
14/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	339990	31	339990	31	0.00
14/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	339790	31	339790	31	0.00
14/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	339890	31	339890	31	0.00
14/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/01/2016	IGOV On 04-February-16			Index Future	233.45	233.4680	233.4540	233.4680	1,039.00
14/01/2016	IGOV On 05-May-16			Index Future	237.62	237.6290	237.6150	237.6290	21.00
14/01/2016	IGOV On 04-August-16			Index Future	242.14	242.1600	242.1410	242.1600	0.00
14/01/2016	ILBI On 04-February-16			Index Future	632.55	632.5360	632.5510	632.5360	157.00
14/01/2016	ILBI On 05-May-16			Index Future	643.31	643.3010	643.3140	643.3010	0.00
14/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.32	100.2840	100.3188	100.2840	0.00
14/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.47	100.4242	100.4699	100.4242	0.00
14/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.24	101.1444	101.2448	101.1444	0.00
14/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.86	100.7253	100.8605	100.7253	0.00
14/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.11	102.6968	103.1055	102.6968	0.00
14/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.74	102.3101	102.7352	102.3101	0.00
14/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.59	105.9876	106.5937	105.9876	0.00
14/01/2016	IS10 On 16-March-26			Interest Rate Swap	103.98	103.3609	103.9839	103.3609	0.00
14/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
14/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.03	93.0000	7.0300	93.0000	2,000.00
14/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.12	92.9200	7.1200	92.9200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.37	92.6700	7.3700	92.6700	0.00
14/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.45	92.5900	7.4500	92.5900	0.00
14/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.64	92.4100	7.6400	92.4100	0.00
14/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.00	92.0500	8.0000	92.0500	0.00
14/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.28	91.8100	8.2800	91.8100	0.00
14/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.49	91.5900	8.4900	91.5900	0.00
14/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.67	91.4100	8.6700	91.4100	500.00
14/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.83	91.2600	8.8300	91.2600	0.00
14/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.98	91.1100	8.9800	91.1100	0.00
14/01/2016	R023 On 04-February-16			Bond Future	9.55	94.8629	9.5524	94.8629	14,810.00
14/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7824	7	7824	7	0.00
14/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7771	7	7771	7	0.00
14/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7718	7	7718	7	0.00
14/01/2016	R023 On 05-May-16			Bond Future	9.66	92.6384	9.6580	92.6384	0.00
14/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	152	0	152	0	0.00
14/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	148	0	148	0	0.00
14/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	145	0	145	0	0.00
14/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6945	6	6945	6	0.00
14/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6898	6	6898	6	0.00
14/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6992	7	6992	7	0.00
14/01/2016	R023 On 04-August-16			Bond Future	9.75	94.4268	9.7492	94.4268	0.00
14/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	348	0	348	0	0.00
14/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	353	0	353	0	0.00
14/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	359	0	359	0	0.00
14/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7382	7	7382	7	0.00
14/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7426	7	7426	7	0.00
14/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7339	7	7339	7	0.00
14/01/2016	R186 On 04-February-16			Bond Future	9.66	107.6670	9.6614	107.6670	69,743.00
14/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
14/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	1	0	1	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
14/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	14	0	14	0	0.00
14/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	201	0	201	0	0.00
14/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	25	0	25	0	0.00
14/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	10	0	10	0	0.00
14/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	20	0	20	0	0.00
14/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	7	0	7	0	0.00
14/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	28	0	28	0	0.00
14/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
14/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	1	0	1	0	680.00
14/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13166	12	13166	12	0.00
14/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8827	8	8827	8	0.00
14/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3449	3	3449	3	700.00
14/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6563	6	6563	6	11,695.00
14/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16380	16	16380	16	0.00
14/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16548	16	16548	16	0.00
14/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5831	5	5831	5	0.00
14/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16464	16	16464	16	0.00
14/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7308	7	7308	7	340.00
14/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6934	6	6934	6	5,000.00
14/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6195	6	6195	6	5,000.00
14/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9212	9	9212	9	0.00
14/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	5977	5	5977	5	33.00
14/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12201	12	12201	12	0.00
14/01/2016	R186 On 05-May-16			Bond Future	9.75	109.6027	9.7525	109.6027	10.00
14/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	221	0	221	0	0.00
14/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	216	0	216	0	0.00
14/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	227	0	227	0	0.00
14/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	536	1	536	1	0.00
14/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	656	1	656	1	0.00
14/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	27	0	27	0	0.00
14/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10441	10	10441	10	0.00
14/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10298	10	10298	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
14/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16355	16	16355	16	0.00
14/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10369	10	10369	10	0.00
14/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7605	7	7605	7	1,900.00
14/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	6991	6	6991	6	5,350.00
14/01/2016	R186 On 04-August-16			Bond Future	9.83	106.4141	9.8316	106.4141	0.00
14/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	680	1	680	1	0.00
14/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	700	1	700	1	0.00
14/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	690	1	690	1	0.00
14/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	10073	9	10073	9	0.00
14/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	10009	9	10009	9	0.00
14/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9945	9	9945	9	0.00
14/01/2016	R197 On 04-February-16			Bond Future	289.46	289.4768	289.4598	289.4768	714.00
14/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7540	8	7540	8	0.00
14/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7550	8	7550	8	0.00
14/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7530	8	7530	8	0.00
14/01/2016	R197 On 05-May-16			Bond Future	294.62	294.6367	294.6181	294.6367	66.00
14/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5392	5	5392	5	0.00
14/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5382	5	5382	5	0.00
14/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5372	5	5372	5	0.00
14/01/2016	R202 On 04-February-16			Bond Future	236.91	236.9184	236.9050	236.9184	42,944.00
14/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	3085	3	3085	3	0.00
14/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	3095	3	3095	3	0.00
14/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	3105	3	3105	3	0.00
14/01/2016	R202 On 05-May-16			Bond Future	241.13	241.1413	241.1270	241.1413	0.00
14/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	5873	6	5873	6	0.00
14/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	5883	6	5883	6	0.00
14/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	5863	6	5863	6	0.00
14/01/2016	R203 On 04-February-16			Bond Future	8.48	103.1726	8.4824	103.1726	17,894.00
14/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1839	2	1839	2	0.00
14/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1824	2	1824	2	0.00
14/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1809	2	1809	2	0.00
14/01/2016	R203 On 05-May-16			Bond Future	8.71	100.8571	8.7141	100.8571	0.00
14/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	16	0	16	0	0.00
14/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	17	0	17	0	0.00
14/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	17	0	17	0	0.00
14/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1849	2	1849	2	0.00
14/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1873	2	1873	2	0.00
14/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1861	2	1861	2	0.00
14/01/2016	R203 On 04-August-16			Bond Future	8.94	102.8043	8.9372	102.8043	0.00
14/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	35	0	35	0	0.00
14/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	36	0	36	0	0.00
14/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	35	0	35	0	0.00
14/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1779	2	1779	2	0.00
14/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1769	2	1769	2	0.00
14/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1789	2	1789	2	0.00
14/01/2016	R204 On 04-February-16			Bond Future	8.91	99.1191	8.9139	99.1191	38,159.00
14/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3536	3	3536	3	0.00
14/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3510	3	3510	3	0.00
14/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3561	3	3561	3	0.00
14/01/2016	R204 On 05-May-16			Bond Future	9.09	100.9011	9.0870	100.9011	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	61	0	61	0	0.00
14/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	59	0	59	0	0.00
14/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	58	0	58	0	0.00
14/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3123	3	3123	3	0.00
14/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3145	3	3145	3	0.00
14/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3101	3	3101	3	0.00
14/01/2016	R204 On 04-August-16			Bond Future	9.25	98.8073	9.2454	98.8073	0.00
14/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	119	0	119	0	0.00
14/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	121	0	121	0	0.00
14/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	123	0	123	0	0.00
14/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3245	3	3245	3	0.00
14/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3226	3	3226	3	0.00
14/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3264	3	3264	3	0.00
14/01/2016	R207 On 04-February-16			Bond Future	9.18	94.5675	9.1846	94.5675	46,608.00
14/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
14/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
14/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5429	5	5429	5	0.00
14/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5396	5	5396	5	0.00
14/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6200	6	6200	6	0.00
14/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5462	5	5462	5	0.00
14/01/2016	R207 On 05-May-16			Bond Future	9.34	96.2677	9.3359	96.2677	0.00
14/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	64	0	64	0	0.00
14/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	61	0	61	0	0.00
14/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	63	0	63	0	0.00
14/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	29	0	29	0	43.00
14/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4554	4	4554	4	0.00
14/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4524	4	4524	4	0.00
14/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5426	5	5426	5	0.00
14/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4583	4	4583	4	0.00
14/01/2016	R207 On 04-August-16			Bond Future	9.47	94.4812	9.4724	94.4812	0.00
14/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	193	0	193	0	0.00
14/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	187	0	187	0	0.00

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14/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	190	0	190	0	0.00
14/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4387	4	4387	4	0.00
14/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4361	4	4361	4	0.00
14/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4335	4	4335	4	0.00
14/01/2016	R208 On 04-February-16			Bond Future	9.35	92.4131	9.3547	92.4131	43,779.00
14/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6309	6	6309	6	0.00
14/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6227	6	6227	6	0.00
14/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	6268	6	6268	6	0.00
14/01/2016	R208 On 05-May-16			Bond Future	9.48	90.6730	9.4808	90.6730	0.00
14/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	84	0	84	0	0.00
14/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	88	0	88	0	0.00
14/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	86	0	86	0	0.00
14/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5603	5	5603	5	0.00
14/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5566	5	5566	5	0.00
14/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5639	5	5639	5	0.00
14/01/2016	R208 On 04-August-16			Bond Future	9.59	92.4238	9.5925	92.4238	0.00
14/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	206	0	206	0	0.00
14/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	209	0	209	0	0.00
14/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	213	0	213	0	0.00
14/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5926	6	5926	6	0.00
14/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5892	5	5892	5	0.00
14/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5859	5	5859	5	0.00
14/01/2016	R209 On 04-February-16			Bond Future	10.14	69.7178	10.1382	69.7178	40,116.00
14/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	100	0	100	0	0.00
14/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9564	9	9564	9	0.00
14/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9718	9	9718	9	0.00
14/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	4148	4	4148	4	2,200.00
14/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9641	9	9641	9	0.00

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14/01/2016	R209 On 05-May-16			Bond Future	10.21	67.8216	10.2137	67.8216	165.00
14/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	371	0	371	0	6,700.00
14/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	379	0	379	0	0.00
14/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	60	0	60	0	6,700.00
14/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	363	0	363	0	0.00
14/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8578	8	8578	8	0.00
14/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8512	8	8512	8	0.00
14/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8644	8	8644	8	0.00
14/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	14132	14	14132	14	0.00
14/01/2016	R209 On 04-August-16			Bond Future	10.28	69.1313	10.2800	69.1313	0.00
14/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4457	5	4457	5	6,000.00
14/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1081	1	1081	1	0.00
14/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1111	1	1111	1	0.00
14/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1096	1	1096	1	0.00
14/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1710	2	1710	2	6,000.00
14/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7829	7	7829	7	0.00
14/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2545	2	2545	2	0.00
14/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7942	7	7942	7	0.00
14/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7885	7	7885	7	0.00
14/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6077	6	6077	6	0.00
14/01/2016	R210 On 04-February-16			Bond Future	180.50	180.5087	180.4982	180.5087	3,861.00
14/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4502	4	4502	4	0.00
14/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4512	5	4512	5	0.00
14/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4492	4	4492	4	0.00
14/01/2016	R210 On 05-May-16			Bond Future	181.55	181.5590	181.5475	181.5590	6.00
14/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3443	3	3443	3	0.00
14/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3453	3	3453	3	0.00
14/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3463	3	3463	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	R211 On 04-February-16			Bond Future	134.71	134.5799	134.7092	134.5799	720.00
14/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4291	4	4291	4	0.00
14/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4301	4	4301	4	0.00
14/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4281	4	4281	4	0.00
14/01/2016	R211 On 05-May-16			Bond Future	137.11	136.9788	137.1099	136.9788	2.00
14/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1880	2	1880	2	0.00
14/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1890	2	1890	2	0.00
14/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1900	2	1900	2	0.00
14/01/2016	R212 On 04-February-16			Bond Future	139.97	139.9758	139.9676	139.9758	1,569.00
14/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6032	6	6032	6	0.00
14/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6022	6	6022	6	0.00
14/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6042	6	6042	6	0.00
14/01/2016	R212 On 05-May-16			Bond Future	142.46	142.4708	142.4620	142.4708	19.00
14/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2538	3	2538	3	0.00
14/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2528	3	2528	3	0.00
14/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2548	3	2548	3	0.00
14/01/2016	R213 On 04-February-16			Bond Future	10.06	80.3438	10.0559	80.3438	47,764.00
14/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	1	0	1	0	0.00
14/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	1	0	1	0	0.00
14/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	1	0	1	0	0.00
14/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8962	8	8962	8	0.00
14/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8888	8	8888	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
14/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	9036	8	9036	8	0.00
14/01/2016	R213 On 05-May-16			Bond Future	10.14	78.2387	10.1364	78.2387	0.00
14/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	249	0	249	0	0.00
14/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	255	0	255	0	0.00
14/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	261	0	261	0	0.00
14/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9670	9	9670	9	0.00
14/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9738	9	9738	9	0.00
14/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9602	9	9602	9	0.00
14/01/2016	R213 On 04-August-16			Bond Future	10.21	79.7491	10.2066	79.7491	0.00
14/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	847	1	847	1	0.00
14/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	871	1	871	1	0.00
14/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	859	1	859	1	0.00
14/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8907	8	8907	8	0.00
14/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8789	8	8789	8	0.00
14/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8848	8	8848	8	0.00
14/01/2016	R214 On 04-February-16			Bond Future	10.24	69.9882	10.2441	69.9882	29,967.00
14/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	38	0	38	0	0.00
14/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	20	0	20	0	0.00
14/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5468	5	5468	5	25.00
14/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17437	17	17437	17	0.00
14/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17343	17	17343	17	0.00
14/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	6186	6	6186	6	25.00
14/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17530	17	17530	17	0.00
14/01/2016	R214 On 05-May-16			Bond Future	10.32	67.9504	10.3178	67.9504	4,680.00
14/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	302	0	302	0	0.00
14/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	316	0	316	0	0.00
14/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	309	0	309	0	0.00
14/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	573	1	573	1	0.00
14/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9542	9	9542	9	0.00
14/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9613	9	9613	9	0.00
14/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9685	9	9685	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
14/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7576	7	7576	7	0.00
14/01/2016	R214 On 04-August-16			Bond Future	10.38	69.2622	10.3825	69.2622	0.00
14/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1065	1	1065	1	1,300.00
14/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	6818	7	6818	7	6,300.00
14/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	978	1	978	1	0.00
14/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1006	1	1006	1	0.00
14/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	992	1	992	1	0.00
14/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	333	0	333	0	1,300.00
14/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3302	4	3302	4	6,300.00
14/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8710	8	8710	8	0.00
14/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8833	8	8833	8	0.00
14/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8469	8	8469	8	0.00
14/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1477	1	1477	1	0.00
14/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3822	4	3822	4	0.00
14/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8771	8	8771	8	0.00
14/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13707	13	13707	13	0.00
14/01/2016	R248 On 04-February-16			Bond Future	10.29	90.3178	10.2948	90.3178	60,433.00
14/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	1	0	1	0	0.00
14/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	1	0	1	0	0.00
14/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	1	0	1	0	0.00
14/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	35	0	35	0	0.00
14/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	65	0	65	0	0.00
14/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	7417	7	7417	7	75.00
14/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11794	11	11794	11	0.00
14/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11692	11	11692	11	0.00
14/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11897	11	11897	11	0.00
14/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6515	6	6515	6	75.00
14/01/2016	R248 On 05-May-16			Bond Future	10.37	87.5045	10.3711	87.5045	0.00
14/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	339	0	339	0	0.00
14/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	347	0	347	0	0.00
14/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	355	0	355	0	0.00
14/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12745	12	12745	12	0.00
14/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12840	12	12840	12	0.00
14/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12651	12	12651	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
14/01/2016	R248 On 04-August-16			Bond Future	10.44	89.1939	10.4384	89.1939	0.00
14/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1164	1	1164	1	0.00
14/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1148	1	1148	1	0.00
14/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1181	1	1181	1	0.00
14/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11514	11	11514	11	0.00
14/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11595	11	11595	11	0.00
14/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11676	11	11676	11	0.00