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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
15/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	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
15/01/2016	2025 On 04-February-16			Bond Future	121.51	121.5182	121.5113	121.5182	2,111.00
15/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4479	4	4479	4	0.00
15/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4489	4	4489	4	0.00
15/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4499	4	4499	4	0.00
15/01/2016	2025 On 05-May-16			Bond Future	123.68	123.6837	123.6753	123.6837	0.00
15/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2325	2	2325	2	0.00
15/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2335	2	2335	2	0.00
15/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2315	2	2315	2	0.00
15/01/2016	2030 On 04-February-16			Bond Future	10.09	85.1029	10.0853	85.1029	18,752.00
15/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	9468	9	9468	9	0.00
15/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	9544	9	9544	9	0.00
15/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	9392	9	9392	9	0.00
15/01/2016	2030 On 05-May-16			Bond Future	10.18	86.6326	10.1758	86.6326	0.00
15/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	8118	8	8118	8	0.00
15/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	8191	8	8191	8	0.00
15/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	8044	8	8044	8	0.00
15/01/2016	2032 On 04-February-16			Bond Future	10.20	88.1224	10.1952	88.1224	8,437.00
15/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	9	0	9	0	0.00
15/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	19	0	19	0	0.00
15/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
15/01/2016	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
15/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	6580	6	6580	6	22.00
15/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	7349	7	7349	7	22.00
15/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	11385	11	11385	11	0.00
15/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	11302	11	11302	11	0.00
15/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	11469	11	11469	11	0.00
15/01/2016	2032 On 05-May-16			Bond Future	10.28	85.5488	10.2837	85.5488	0.00
15/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	362	0	362	0	0.00
15/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	347	0	347	0	0.00
15/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	355	0	355	0	0.00
15/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9911	10	9911	10	0.00
15/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	9766	9	9766	9	0.00
15/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9838	9	9838	9	0.00
15/01/2016	2032 On 04-August-16			Bond Future	10.36	87.1992	10.3624	87.1992	0.00
15/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	755	1	755	1	0.00
15/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	777	1	777	1	0.00
15/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	766	1	766	1	0.00
15/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10725	10	10725	10	0.00
15/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10657	10	10657	10	0.00
15/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10793	10	10793	10	0.00
15/01/2016	2033 On 04-February-16			Bond Future	102.59	101.4125	102.5854	101.4125	185.00
15/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	175	0	175	0	0.00
15/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	185	0	185	0	0.00
15/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	195	0	195	0	0.00
15/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	0	1	0	1	0.00
15/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	0	1	0	1	0.00
15/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	0	1	0	1	0.00
15/01/2016	2033 On 05-May-16			Bond Future	103.44	102.2444	103.4371	102.2444	160.00
15/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	1037	0	1037	0	0.00
15/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	1027	0	1027	0	0.00
15/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	1047	0	1047	0	0.00
15/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
15/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
15/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
15/01/2016	2037 On 04-February-16			Bond Future	10.29	85.2310	10.2891	85.2310	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
15/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0		0	0	0	0.00
15/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	27		0	27	0	0.00
15/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0		0	0	0	0.00
15/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	11		0	11	0	0.00
15/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0		0	0	0	0.00
15/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12887		13	12887	13	0.00
15/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12793		12	12793	12	0.00
15/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7956		8	7956	8	16.00
15/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12980		13	12980	13	0.00
15/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6861		7	6861	7	16.00
15/01/2016	2037 On 05-May-16			Bond Future	10.37		86.7630	10.3744	86.7630	14.00
15/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	314		0	314	0	0.00
15/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	321		0	321	0	0.00
15/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	328		0	328	0	0.00
15/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	11512		11	11512	11	0.00
15/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11595		11	11595	11	0.00
15/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	11429		11	11429	11	0.00
15/01/2016	2037 On 04-August-16			Bond Future	10.45		84.1772	10.4520	84.1772	0.00
15/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1076		1	1076	1	0.00
15/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1061		1	1061	1	0.00
15/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1046		1	1046	1	0.00
15/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10583		10	10583	10	0.00
15/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10512		10	10512	10	0.00
15/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10654		10	10654	10	0.00
15/01/2016	2038 On 04-February-16			Bond Future	127.07		125.8630	127.0707	125.8630	17,818.00
15/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0		0	0	0	0.00
15/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0		0	0	0	0.00
15/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0		0	0	0	0.00
15/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	3939		5	3939	5	0.00
15/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	3929		5	3929	5	0.00
15/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	3919		5	3919	5	0.00
15/01/2016	2038 On 05-May-16			Bond Future	129.33		128.1059	129.3335	128.1059	142.00
15/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0		0	0	0	0.00
15/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0		0	0	0	0.00

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15/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	1656	3	1656	3	0.00
15/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	1666	3	1666	3	0.00
15/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	1676	3	1676	3	0.00
15/01/2016	2040 On 04-February-16			Bond Future	10.36	88.4931	10.3643	88.4931	1,820.00
15/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	27	0	27	0	0.00
15/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	30	0	30	0	0.00
15/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	28	0	28	0	0.00
15/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	7330	7	7330	7	0.00
15/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	7242	7	7242	7	0.00
15/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	7419	7	7419	7	0.00
15/01/2016	2040 On 05-May-16			Bond Future	10.45	90.0838	10.4501	90.0838	0.00
15/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	842	1	842	1	0.00
15/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	826	1	826	1	0.00
15/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	811	1	811	1	0.00
15/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8786	9	8786	9	0.00
15/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8711	8	8711	8	0.00
15/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8860	9	8860	9	0.00
15/01/2016	2040 On 04-August-16			Bond Future	10.53	87.3115	10.5284	87.3115	0.00
15/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1436	2	1436	2	0.00
15/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1455	2	1455	2	0.00
15/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1418	1	1418	1	0.00
15/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9910	10	9910	10	0.00
15/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9981	10	9981	10	0.00
15/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	10052	10	10052	10	0.00
15/01/2016	2044 On 04-February-16			Bond Future	10.36	85.8349	10.3586	85.8349	19,969.00
15/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	1	0	1	0	0.00
15/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	1	0	1	0	0.00
15/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	1	0	1	0	0.00
15/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	48	0	48	0	0.00
15/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11969	12	11969	12	0.00
15/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	6626	6	6626	6	0.00
15/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	12168	12	12168	12	0.00
15/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	12069	12	12069	12	0.00

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15/01/2016	2044 On 05-May-16			Bond Future	10.44	87.3777	10.4415	87.3777	0.00
15/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	286	0	286	0	0.00
15/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	300	0	300	0	0.00
15/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	293	0	293	0	0.00
15/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12904	13	12904	13	0.00
15/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	13090	13	13090	13	0.00
15/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12997	13	12997	13	0.00
15/01/2016	2044 On 04-August-16			Bond Future	10.52	84.6786	10.5171	84.6786	0.00
15/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1474	2	1474	2	0.00
15/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1454	2	1454	2	0.00
15/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1436	2	1436	2	0.00
15/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9973	10	9973	10	0.00
15/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	10046	10	10046	10	0.00
15/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9902	10	9902	10	0.00
15/01/2016	2046 On 04-February-16			Bond Future	128.18	127.6368	128.1813	127.6368	12,126.00
15/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	191	0	191	0	0.00
15/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	181	0	181	0	0.00
15/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	171	0	171	0	0.00
15/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
15/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
15/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
15/01/2016	2046 On 05-May-16			Bond Future	129.03	128.4817	129.0347	128.4817	218.00
15/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	955	2	955	2	0.00
15/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	965	2	965	2	0.00
15/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	975	2	975	2	0.00
15/01/2016	2050 On 04-February-16			Bond Future	136.71	136.0668	136.7141	136.0668	13,364.00
15/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1296	2	1296	2	0.00
15/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1286	2	1286	2	0.00

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15/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	1276	2	1276	2	0.00
15/01/2016	2050 On 05-May-16			Bond Future	139.15	138.4916	139.1489	138.4916	1,808.00
15/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	1159	1	1159	1	0.00
15/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	1139	0	1139	0	0.00
15/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	1149	0	1149	0	0.00
15/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
15/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
15/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
15/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	AL37 On 04-February-16			Index Future	452.59	453.6370	452.5870	453.6370	2.00
15/01/2016	AL37 On 05-May-16			Index Future	460.72	461.7900	460.7160	461.7900	0.00
15/01/2016	AL7T On 04-February-16			Index Future	515.23	517.0900	515.2280	517.0900	0.00
15/01/2016	AL7T On 05-May-16			Index Future	524.48	526.3840	524.4820	526.3840	0.00
15/01/2016	ALBI On 04-February-16			Index Future	467.96	469.4340	467.9610	469.4340	660.00
15/01/2016	ALBI On 05-May-16			Index Future	476.37	477.8710	476.3660	477.8710	0.00
15/01/2016	ALBI On 04-August-16			Index Future	485.45	486.9890	485.4490	486.9890	0.00
15/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	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
15/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2016	EL28 On 04-February-16			Bond Future	126.22	126.2261	126.2205	126.2261	0.00
15/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2780	3	2780	3	0.00
15/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2790	3	2790	3	0.00
15/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2770	3	2770	3	0.00
15/01/2016	EL28 On 05-May-16			Bond Future	126.89	126.9003	126.8932	126.9003	0.00
15/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	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
15/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2107	2	2107	2	0.00
15/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2117	2	2117	2	0.00
15/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2097	2	2097	2	0.00
15/01/2016	ES33 On 04-February-16			Bond Future	11.10	75.6530	11.1014	75.6530	8,710.00
15/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	7155	7	7155	7	0.00
15/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	7017	7	7017	7	0.00
15/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	7086	7	7086	7	0.00
15/01/2016	ES33 On 05-May-16			Bond Future	11.22	73.2213	11.2153	73.2213	0.00
15/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7740	8	7740	8	0.00
15/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7671	7	7671	7	0.00
15/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7809	8	7809	8	0.00
15/01/2016	ES33 On 04-August-16			Bond Future	11.32	74.6338	11.3201	74.6338	0.00
15/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
15/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
15/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
15/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6706	6	6706	6	0.00
15/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6574	6	6574	6	0.00
15/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6640	6	6640	6	0.00
15/01/2016	ES42 On 04-February-16			Bond Future	11.23	79.7952	11.2252	79.7952	2,750.00
15/01/2016	ES42 On 05-May-16			Bond Future	11.34	76.9668	11.3388	76.9668	4,500.00
15/01/2016	GOVI On 04-February-16			GOVI	468.01	469.4550	468.0110	469.4550	484.00
15/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
15/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
15/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
15/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	439890	43	439890	43	0.00
15/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	439990	43	439990	43	0.00
15/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	439790	43	439790	43	0.00
15/01/2016	GOVI On 05-May-16			GOVI	476.42	477.8930	476.4170	477.8930	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
15/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
15/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
15/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
15/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	415730	40	415730	40	0.00
15/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	415830	40	415830	40	0.00
15/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	415930	40	415930	40	0.00
15/01/2016	GOVI On 04-August-16			GOVI	485.50	487.0110	485.5010	487.0110	0.00
15/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
15/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
15/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
15/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	355090	34	355090	34	0.00
15/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	354890	34	354890	34	0.00
15/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	354990	34	354990	34	0.00
15/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2016	IGOV On 04-February-16			Index Future	233.92	233.4540	233.9210	233.4540	1,039.00
15/01/2016	IGOV On 05-May-16			Index Future	238.09	237.6150	238.0870	237.6150	21.00
15/01/2016	IGOV On 04-August-16			Index Future	242.62	242.1410	242.6200	242.1410	0.00
15/01/2016	ILBI On 04-February-16			Index Future	633.63	632.5510	633.6250	632.5510	157.00
15/01/2016	ILBI On 05-May-16			Index Future	644.41	643.3140	644.4050	643.3140	0.00
15/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.34	100.3188	100.3408	100.3188	0.00
15/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.50	100.4699	100.4980	100.4699	0.00
15/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.31	101.2448	101.3060	101.2448	0.00
15/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.93	100.8605	100.9278	100.8605	0.00
15/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.27	103.1055	103.2666	103.1055	0.00
15/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.90	102.7352	102.9037	102.7352	0.00
15/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.88	106.5937	106.8814	106.5937	0.00
15/01/2016	IS10 On 16-March-26			Interest Rate Swap	104.29	103.9839	104.2913	103.9839	0.00
15/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
15/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	2,000.00
15/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	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
15/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
15/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
15/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
15/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.00	92.0000	8.0000	92.0000	0.00
15/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.28	91.7200	8.2800	91.7200	0.00
15/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.49	91.5100	8.4900	91.5100	0.00
15/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.67	91.3300	8.6700	91.3300	500.00
15/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.83	91.1700	8.8300	91.1700	0.00
15/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.98	91.0200	8.9800	91.0200	0.00
15/01/2016	R023 On 04-February-16			Bond Future	9.61	94.3622	9.6117	94.3622	14,810.00
15/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	8105	8	8105	8	0.00
15/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	8053	8	8053	8	0.00
15/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	8000	8	8000	8	0.00
15/01/2016	R023 On 05-May-16			Bond Future	9.72	92.1283	9.7205	92.1283	0.00
15/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	129	0	129	0	0.00
15/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	126	0	126	0	0.00
15/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	123	0	123	0	0.00
15/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	7210	7	7210	7	0.00
15/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	7163	7	7163	7	0.00
15/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	7258	7	7258	7	0.00
15/01/2016	R023 On 04-August-16			Bond Future	9.82	93.9050	9.8152	93.9050	0.00
15/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	310	0	310	0	0.00
15/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	315	0	315	0	0.00
15/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	320	0	320	0	0.00
15/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7638	7	7638	7	0.00
15/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7682	7	7682	7	0.00
15/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7594	7	7594	7	0.00
15/01/2016	R186 On 04-February-16			Bond Future	9.72	106.9751	9.7209	106.9751	69,743.00
15/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
15/01/2016	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
15/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	8	0	8	0	0.00
15/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	138	0	138	0	0.00
15/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	14	0	14	0	0.00
15/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	5	0	5	0	0.00
15/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	11	0	11	0	0.00
15/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	4	0	4	0	0.00
15/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	16	0	16	0	0.00
15/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
15/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
15/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13575	13	13575	13	0.00
15/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	9235	9	9235	9	0.00
15/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3794	3	3794	3	700.00
15/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6965	7	6965	7	11,695.00
15/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16789	16	16789	16	0.00
15/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16957	17	16957	17	0.00
15/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	6228	6	6228	6	0.00
15/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16873	16	16873	16	0.00
15/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7713	7	7713	7	340.00
15/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	7338	7	7338	7	5,000.00
15/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6595	6	6595	6	5,000.00
15/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9621	9	9621	9	0.00
15/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	6375	6	6375	6	33.00
15/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12609	12	12609	12	0.00
15/01/2016	R186 On 05-May-16			Bond Future	9.81	108.8978	9.8147	108.8978	10.00
15/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	188	0	188	0	0.00
15/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	183	0	183	0	0.00
15/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	192	0	192	0	0.00
15/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	467	1	467	1	0.00
15/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	575	1	575	1	0.00
15/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	21	0	21	0	0.00
15/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10825	10	10825	10	0.00
15/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10681	10	10681	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
15/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16767	16	16767	16	0.00
15/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10753	10	10753	10	0.00
15/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7953	8	7953	8	1,900.00
15/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	7327	7	7327	7	5,350.00
15/01/2016	R186 On 04-August-16			Bond Future	9.90	105.6935	9.8965	105.6935	0.00
15/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	610	1	610	1	0.00
15/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	630	1	630	1	0.00
15/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	620	1	620	1	0.00
15/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	10430	10	10430	10	0.00
15/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	10366	10	10366	10	0.00
15/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	10301	10	10301	10	0.00
15/01/2016	R197 On 04-February-16			Bond Future	289.06	289.4598	289.0622	289.4598	714.00
15/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7938	8	7938	8	0.00
15/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7948	8	7948	8	0.00
15/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7928	8	7928	8	0.00
15/01/2016	R197 On 05-May-16			Bond Future	294.21	294.6181	294.2104	294.6181	66.00
15/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5800	5	5800	5	0.00
15/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5790	5	5790	5	0.00
15/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5780	5	5780	5	0.00
15/01/2016	R202 On 04-February-16			Bond Future	237.71	236.9050	237.7112	236.9050	42,944.00
15/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	2279	3	2279	3	0.00
15/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	2289	3	2289	3	0.00
15/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	2299	3	2299	3	0.00
15/01/2016	R202 On 05-May-16			Bond Future	241.95	241.1270	241.9450	241.1270	0.00
15/01/2016	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
15/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	5055	6	5055	6	0.00
15/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	5065	6	5065	6	0.00
15/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	5045	6	5045	6	0.00
15/01/2016	R203 On 04-February-16			Bond Future	8.56	102.9781	8.5577	102.9781	17,894.00
15/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1949	2	1949	2	0.00
15/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1934	2	1934	2	0.00
15/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1919	2	1919	2	0.00
15/01/2016	R203 On 05-May-16			Bond Future	8.81	100.6584	8.8053	100.6584	0.00
15/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	12	0	12	0	0.00
15/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	13	0	13	0	0.00
15/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	13	0	13	0	0.00
15/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1957	2	1957	2	0.00
15/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1982	2	1982	2	0.00
15/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1970	2	1970	2	0.00
15/01/2016	R203 On 04-August-16			Bond Future	9.05	102.6000	9.0516	102.6000	0.00
15/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	27	0	27	0	0.00
15/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	28	0	28	0	0.00
15/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	28	0	28	0	0.00
15/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1888	2	1888	2	0.00
15/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1878	2	1878	2	0.00
15/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1898	2	1898	2	0.00
15/01/2016	R204 On 04-February-16			Bond Future	8.98	98.8100	8.9835	98.8100	38,159.00
15/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3706	4	3706	4	0.00
15/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3680	4	3680	4	0.00
15/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3731	4	3731	4	0.00
15/01/2016	R204 On 05-May-16			Bond Future	9.16	100.5860	9.1647	100.5860	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
15/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	48	0	48	0	0.00
15/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	47	0	47	0	0.00
15/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	46	0	46	0	0.00
15/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3286	3	3286	3	0.00
15/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3308	3	3308	3	0.00
15/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3264	3	3264	3	0.00
15/01/2016	R204 On 04-August-16			Bond Future	9.33	98.4843	9.3329	98.4843	0.00
15/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	101	0	101	0	0.00
15/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	102	0	102	0	0.00
15/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	104	0	104	0	0.00
15/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3406	3	3406	3	0.00
15/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3386	3	3386	3	0.00
15/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3425	3	3425	3	0.00
15/01/2016	R207 On 04-February-16			Bond Future	9.24	94.2232	9.2439	94.2232	46,608.00
15/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
15/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
15/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5614	5	5614	5	0.00
15/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5580	5	5580	5	0.00
15/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6384	6	6384	6	0.00
15/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5647	5	5647	5	0.00
15/01/2016	R207 On 05-May-16			Bond Future	9.40	95.9167	9.4003	95.9167	0.00
15/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	53	0	53	0	0.00
15/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	50	0	50	0	0.00
15/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	52	0	52	0	0.00
15/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	23	0	23	0	43.00
15/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4732	5	4732	5	0.00
15/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4702	5	4702	5	0.00
15/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5610	5	5610	5	0.00
15/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4761	5	4761	5	0.00
15/01/2016	R207 On 04-August-16			Bond Future	9.54	94.1217	9.5428	94.1217	0.00
15/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	170	0	170	0	0.00
15/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	164	0	164	0	0.00

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15/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	167	0	167	0	0.00
15/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4558	4	4558	4	0.00
15/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4532	4	4532	4	0.00
15/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4505	4	4505	4	0.00
15/01/2016	R208 On 04-February-16			Bond Future	9.42	91.9799	9.4191	91.9799	43,779.00
15/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6550	6	6550	6	0.00
15/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6468	6	6468	6	0.00
15/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	6509	6	6509	6	0.00
15/01/2016	R208 On 05-May-16			Bond Future	9.55	90.2315	9.5495	90.2315	0.00
15/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	69	0	69	0	0.00
15/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	73	0	73	0	0.00
15/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	71	0	71	0	0.00
15/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5834	6	5834	6	0.00
15/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5797	6	5797	6	0.00
15/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5871	6	5871	6	0.00
15/01/2016	R208 On 04-August-16			Bond Future	9.67	91.9720	9.6661	91.9720	0.00
15/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	180	0	180	0	0.00
15/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	183	0	183	0	0.00
15/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	186	0	186	0	0.00
15/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	6152	6	6152	6	0.00
15/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	6118	6	6118	6	0.00
15/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	6084	6	6084	6	0.00
15/01/2016	R209 On 04-February-16			Bond Future	10.18	69.1203	10.1776	69.1203	40,116.00
15/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	73	0	73	0	0.00
15/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9810	10	9810	10	0.00
15/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9964	10	9964	10	0.00
15/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	4367	4	4367	4	2,200.00
15/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9887	10	9887	10	0.00

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15/01/2016	R209 On 05-May-16			Bond Future	10.25	67.2130	10.2544	67.2130	165.00
15/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	336	0	336	0	6,700.00
15/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	343	0	343	0	0.00
15/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	52	0	52	0	6,700.00
15/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	329	0	329	0	0.00
15/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8794	9	8794	9	0.00
15/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8727	9	8727	9	0.00
15/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8861	9	8861	9	0.00
15/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	14375	14	14375	14	0.00
15/01/2016	R209 On 04-August-16			Bond Future	10.32	68.5097	10.3221	68.5097	0.00
15/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4293	4	4293	4	6,000.00
15/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1016	1	1016	1	0.00
15/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1044	1	1044	1	0.00
15/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1030	1	1030	1	0.00
15/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1619	2	1619	2	6,000.00
15/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	8020	8	8020	8	0.00
15/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2638	3	2638	3	0.00
15/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	8133	8	8133	8	0.00
15/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	8076	8	8076	8	0.00
15/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6243	6	6243	6	0.00
15/01/2016	R210 On 04-February-16			Bond Future	180.49	180.4982	180.4879	180.4982	3,861.00
15/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4512	5	4512	5	0.00
15/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4522	5	4522	5	0.00
15/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4502	4	4502	4	0.00
15/01/2016	R210 On 05-May-16			Bond Future	181.54	181.5475	181.5350	181.5475	6.00
15/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3455	3	3455	3	0.00
15/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3465	3	3465	3	0.00
15/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3475	3	3475	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
15/01/2016	R211 On 04-February-16			Bond Future	134.70	134.7092	134.7014	134.7092	720.00
15/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4299	4	4299	4	0.00
15/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4309	4	4309	4	0.00
15/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4289	4	4289	4	0.00
15/01/2016	R211 On 05-May-16			Bond Future	137.10	137.1099	137.1003	137.1099	2.00
15/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1890	2	1890	2	0.00
15/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1900	2	1900	2	0.00
15/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1910	2	1910	2	0.00
15/01/2016	R212 On 04-February-16			Bond Future	139.96	139.9676	139.9596	139.9676	1,569.00
15/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6040	6	6040	6	0.00
15/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6030	6	6030	6	0.00
15/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6050	6	6050	6	0.00
15/01/2016	R212 On 05-May-16			Bond Future	142.45	142.4620	142.4523	142.4620	19.00
15/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2548	3	2548	3	0.00
15/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2538	3	2538	3	0.00
15/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2558	3	2558	3	0.00
15/01/2016	R213 On 04-February-16			Bond Future	10.11	79.6752	10.1103	79.6752	47,764.00
15/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	9305	9	9305	9	0.00
15/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	9231	9	9231	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
15/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	9379	9	9379	9	0.00
15/01/2016	R213 On 05-May-16			Bond Future	10.19	77.5575	10.1927	77.5575	0.00
15/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	216	0	216	0	0.00
15/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	221	0	221	0	0.00
15/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	226	0	226	0	0.00
15/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9987	10	9987	10	0.00
15/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	10056	10	10056	10	0.00
15/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9918	10	9918	10	0.00
15/01/2016	R213 On 04-August-16			Bond Future	10.26	79.0533	10.2649	79.0533	0.00
15/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	774	1	774	1	0.00
15/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	797	1	797	1	0.00
15/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	786	1	786	1	0.00
15/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	9193	9	9193	9	0.00
15/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	9073	9	9073	9	0.00
15/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	9133	9	9133	9	0.00
15/01/2016	R214 On 04-February-16			Bond Future	10.28	69.3438	10.2785	69.3438	29,967.00
15/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	27	0	27	0	0.00
15/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
15/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	14	0	14	0	0.00
15/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5676	5	5676	5	25.00
15/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17656	17	17656	17	0.00
15/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17562	17	17562	17	0.00
15/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	6398	6	6398	6	25.00
15/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17749	18	17749	18	0.00
15/01/2016	R214 On 05-May-16			Bond Future	10.35	67.2940	10.3533	67.2940	4,680.00
15/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	275	0	275	0	0.00
15/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	288	0	288	0	0.00
15/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	282	0	282	0	0.00
15/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	529	1	529	1	0.00
15/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9738	10	9738	10	0.00
15/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9810	10	9810	10	0.00
15/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9883	10	9883	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
15/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7756	8	7756	8	0.00
15/01/2016	R214 On 04-August-16			Bond Future	10.42	68.5919	10.4192	68.5919	0.00
15/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1007	1	1007	1	1,300.00
15/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	6640	7	6640	7	6,300.00
15/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	925	1	925	1	0.00
15/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	951	1	951	1	0.00
15/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	937	1	937	1	0.00
15/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	310	0	310	0	1,300.00
15/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3180	3	3180	3	6,300.00
15/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8884	9	8884	9	0.00
15/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	9008	9	9008	9	0.00
15/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8641	8	8641	8	0.00
15/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1528	1	1528	1	0.00
15/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3928	4	3928	4	0.00
15/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8946	9	8946	9	0.00
15/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13913	14	13913	14	0.00
15/01/2016	R248 On 04-February-16			Bond Future	10.32	89.5009	10.3240	89.5009	60,433.00
15/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	1	0	1	0	0.00
15/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	1	0	1	0	0.00
15/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	1	0	1	0	0.00
15/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	25	0	25	0	0.00
15/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	49	0	49	0	0.00
15/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	7644	7	7644	7	75.00
15/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	12031	12	12031	12	0.00
15/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11929	12	11929	12	0.00
15/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	12133	12	12133	12	0.00
15/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6735	7	6735	7	75.00
15/01/2016	R248 On 05-May-16			Bond Future	10.40	86.6725	10.4015	86.6725	0.00
15/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	312	0	312	0	0.00
15/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	319	0	319	0	0.00
15/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	327	0	327	0	0.00
15/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12960	13	12960	13	0.00
15/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	13055	13	13055	13	0.00
15/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12865	13	12865	13	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
15/01/2016	R248 On 04-August-16			Bond Future	10.47	88.3441	10.4699	88.3441	0.00
15/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1108	1	1108	1	0.00
15/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1092	1	1092	1	0.00
15/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1124	1	1124	1	0.00
15/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11705	12	11705	12	0.00
15/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11786	12	11786	12	0.00
15/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11868	12	11868	12	0.00