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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
18/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	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
18/01/2016	2025 On 04-February-16			Bond Future	121.50	121.5113	121.5031	121.5113	2,111.00
18/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4487	4	4487	4	0.00
18/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4497	4	4497	4	0.00
18/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4507	4	4507	4	0.00
18/01/2016	2025 On 05-May-16			Bond Future	123.67	123.6753	123.6663	123.6753	0.00
18/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2334	2	2334	2	0.00
18/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2344	2	2344	2	0.00
18/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2324	2	2324	2	0.00
18/01/2016	2030 On 04-February-16			Bond Future	10.22	84.7442	10.2198	84.7442	18,938.00
18/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	10346	9	10346	9	0.00
18/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	10422	10	10422	10	0.00
18/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	10269	9	10269	9	0.00
18/01/2016	2030 On 05-May-16			Bond Future	10.32	86.2663	10.3152	86.2663	0.00
18/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	9012	8	9012	8	0.00
18/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	9085	8	9085	8	0.00
18/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	8938	8	8938	8	0.00
18/01/2016	2032 On 04-February-16			Bond Future	10.34	87.7087	10.3352	87.7087	8,437.00
18/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	1	0	1	0	0.00
18/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	3	0	3	0	0.00
18/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
18/01/2016	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
18/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	7527	7	7527	7	22.00
18/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	8304	7	8304	7	22.00
18/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	12348	11	12348	11	0.00
18/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	12264	11	12264	11	0.00
18/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	12431	11	12431	11	0.00
18/01/2016	2032 On 05-May-16			Bond Future	10.43	85.1266	10.4287	85.1266	0.00
18/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	252	0	252	0	0.00
18/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	241	0	241	0	0.00
18/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	246	0	246	0	0.00
18/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	10784	10	10784	10	0.00
18/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	10636	10	10636	10	0.00
18/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	10710	10	10710	10	0.00
18/01/2016	2032 On 04-August-16			Bond Future	10.51	86.7678	10.5129	86.7678	0.00
18/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	589	1	589	1	0.00
18/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	608	1	608	1	0.00
18/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	599	1	599	1	0.00
18/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	11561	11	11561	11	0.00
18/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	11491	11	11491	11	0.00
18/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	11632	11	11632	11	0.00
18/01/2016	2033 On 04-February-16			Bond Future	102.58	102.5854	102.5793	102.5854	185.00
18/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	169	0	169	0	0.00
18/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	179	0	179	0	0.00
18/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	189	0	189	0	0.00
18/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
18/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
18/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
18/01/2016	2033 On 05-May-16			Bond Future	103.43	103.4371	103.4303	103.4371	160.00
18/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	1030	1	1030	1	0.00
18/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	1020	1	1020	1	0.00
18/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	1040	1	1040	1	0.00
18/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
18/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
18/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
18/01/2016	2037 On 04-February-16			Bond Future	10.41	84.9363	10.4136	84.9363	51,134.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	6	0	6	0	0.00
18/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	2	0	2	0	0.00
18/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	13808	13	13808	13	0.00
18/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	13715	13	13715	13	0.00
18/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	8869	8	8869	8	16.00
18/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	13902	13	13902	13	0.00
18/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	7763	7	7763	7	16.00
18/01/2016	2037 On 05-May-16			Bond Future	10.50	86.4619	10.5030	86.4619	14.00
18/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	223	0	223	0	0.00
18/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	229	0	229	0	0.00
18/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	234	0	234	0	0.00
18/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	12358	12	12358	12	0.00
18/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	12443	12	12443	12	0.00
18/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	12274	11	12274	11	0.00
18/01/2016	2037 On 04-August-16			Bond Future	10.59	83.8693	10.5856	83.8693	0.00
18/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	875	1	875	1	0.00
18/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	862	1	862	1	0.00
18/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	849	1	849	1	0.00
18/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	11345	11	11345	11	0.00
18/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	11272	11	11272	11	0.00
18/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	11419	11	11419	11	0.00
18/01/2016	2038 On 04-February-16			Bond Future	127.06	127.0707	127.0623	127.0707	17,818.00
18/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	3948	4	3948	4	0.00
18/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	3938	4	3938	4	0.00
18/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	3928	4	3928	4	0.00
18/01/2016	2038 On 05-May-16			Bond Future	129.32	129.3335	129.3242	129.3335	142.00
18/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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18/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	1666	2	1666	2	0.00
18/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	1676	2	1676	2	0.00
18/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	1686	2	1686	2	0.00
18/01/2016	2040 On 04-February-16			Bond Future	10.49	88.2215	10.4937	88.2215	1,820.00
18/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	6	0	6	0	0.00
18/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	7	0	7	0	0.00
18/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	6	0	6	0	0.00
18/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	8321	7	8321	7	0.00
18/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	8231	7	8231	7	0.00
18/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	8411	7	8411	7	0.00
18/01/2016	2040 On 05-May-16			Bond Future	10.58	89.8061	10.5839	89.8061	0.00
18/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	633	1	633	1	0.00
18/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	621	1	621	1	0.00
18/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	608	1	608	1	0.00
18/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	9612	9	9612	9	0.00
18/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	9535	9	9535	9	0.00
18/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	9690	9	9690	9	0.00
18/01/2016	2040 On 04-August-16			Bond Future	10.67	87.0274	10.6674	87.0274	0.00
18/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1174	1	1174	1	0.00
18/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1191	1	1191	1	0.00
18/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1158	1	1158	1	0.00
18/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	10702	10	10702	10	0.00
18/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	10775	10	10775	10	0.00
18/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	10849	10	10849	10	0.00
18/01/2016	2044 On 04-February-16			Bond Future	10.48	85.6025	10.4781	85.6025	20,089.00
18/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	13	0	13	0	0.00
18/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	12905	12	12905	12	0.00
18/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	7527	7	7527	7	0.00
18/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	13104	12	13104	12	0.00
18/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	13005	12	13005	12	0.00

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18/01/2016	2044 On 05-May-16			Bond Future	10.56	87.1401	10.5650	87.1401	400.00
18/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	204	0	204	0	0.00
18/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	215	0	215	0	0.00
18/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	209	0	209	0	0.00
18/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	13773	13	13773	13	0.00
18/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	13962	13	13962	13	0.00
18/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	13867	13	13867	13	0.00
18/01/2016	2044 On 04-August-16			Bond Future	10.65	84.4353	10.6453	84.4353	0.00
18/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1224	1	1224	1	0.00
18/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1207	1	1207	1	0.00
18/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1191	1	1191	1	0.00
18/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	10703	10	10703	10	0.00
18/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	10777	10	10777	10	0.00
18/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	10629	10	10629	10	0.00
18/01/2016	2046 On 04-February-16			Bond Future	128.17	128.1813	128.1739	128.1813	12,126.00
18/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	184	0	184	0	0.00
18/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	174	0	174	0	0.00
18/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	164	0	164	0	0.00
18/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
18/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
18/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
18/01/2016	2046 On 05-May-16			Bond Future	129.03	129.0347	129.0261	129.0347	218.00
18/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	964	1	964	1	0.00
18/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	974	1	974	1	0.00
18/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	984	1	984	1	0.00
18/01/2016	2050 On 04-February-16			Bond Future	136.71	136.7141	136.7063	136.7141	13,364.00
18/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1304	1	1304	1	0.00
18/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1294	1	1294	1	0.00

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18/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	1284	1	1284	1	0.00
18/01/2016	2050 On 05-May-16			Bond Future	139.14	139.1489	139.1400	139.1489	1,808.00
18/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	1150	1	1150	1	0.00
18/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	1130	1	1130	1	0.00
18/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	1140	1	1140	1	0.00
18/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
18/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
18/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
18/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	AL37 On 04-February-16			Index Future	450.28	452.5870	450.2750	452.5870	2.00
18/01/2016	AL37 On 05-May-16			Index Future	458.36	460.7160	458.3580	460.7160	0.00
18/01/2016	AL7T On 04-February-16			Index Future	510.95	515.2280	510.9470	515.2280	0.00
18/01/2016	AL7T On 05-May-16			Index Future	520.12	524.4820	520.1190	524.4820	0.00
18/01/2016	ALBI On 04-February-16			Index Future	464.01	467.9610	464.0050	467.9610	660.00
18/01/2016	ALBI On 05-May-16			Index Future	472.33	476.3660	472.3340	476.3660	0.00
18/01/2016	ALBI On 04-August-16			Index Future	481.31	485.4490	481.3140	485.4490	0.00
18/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	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
18/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2016	EL28 On 04-February-16			Bond Future	126.21	126.2205	126.2143	126.2205	0.00
18/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2786	3	2786	3	0.00
18/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2796	3	2796	3	0.00
18/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2776	3	2776	3	0.00
18/01/2016	EL28 On 05-May-16			Bond Future	126.89	126.8932	126.8862	126.8932	0.00
18/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	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
18/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2114	2	2114	2	0.00
18/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2124	2	2124	2	0.00
18/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2104	2	2104	2	0.00
18/01/2016	ES33 On 04-February-16			Bond Future	11.23	75.4189	11.2311	75.4189	8,710.00
18/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	7925	7	7925	7	0.00
18/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	7787	7	7787	7	0.00
18/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	7856	7	7856	7	0.00
18/01/2016	ES33 On 05-May-16			Bond Future	11.35	72.9821	11.3497	72.9821	0.00
18/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	8524	8	8524	8	0.00
18/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	8456	8	8456	8	0.00
18/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	8593	8	8593	8	0.00
18/01/2016	ES33 On 04-August-16			Bond Future	11.46	74.3891	11.4599	74.3891	0.00
18/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
18/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
18/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
18/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	7509	7	7509	7	0.00
18/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	7377	7	7377	7	0.00
18/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	7443	7	7443	7	0.00
18/01/2016	ES42 On 04-February-16			Bond Future	11.35	79.5664	11.3499	79.5664	2,750.00
18/01/2016	ES42 On 05-May-16			Bond Future	11.47	76.7329	11.4682	76.7329	4,500.00
18/01/2016	GOVI On 04-February-16			GOVI	464.31	468.0110	464.3050	468.0110	483.00
18/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
18/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
18/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
18/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	476950	44	476950	44	0.00
18/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	477050	44	477050	44	0.00
18/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	476850	44	476850	44	0.00
18/01/2016	GOVI On 05-May-16			GOVI	472.64	476.4170	472.6390	476.4170	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
18/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
18/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
18/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
18/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	453510	42	453510	42	0.00
18/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	453610	42	453610	42	0.00
18/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	453710	42	453710	42	0.00
18/01/2016	GOVI On 04-August-16			GOVI	481.63	485.5010	481.6250	485.5010	0.00
18/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
18/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
18/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
18/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	393850	36	393850	36	0.00
18/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	393650	35	393650	35	0.00
18/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	393750	35	393750	35	0.00
18/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/01/2016	IGOV On 04-February-16			Index Future	234.15	233.9210	234.1520	233.9210	1,039.00
18/01/2016	IGOV On 05-May-16			Index Future	238.32	238.0870	238.3210	238.0870	21.00
18/01/2016	IGOV On 04-August-16			Index Future	242.85	242.6200	242.8450	242.6200	0.00
18/01/2016	ILBI On 04-February-16			Index Future	634.33	633.6250	634.3340	633.6250	157.00
18/01/2016	ILBI On 05-May-16			Index Future	645.12	644.4050	645.1210	644.4050	0.00
18/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.41	100.3408	100.4082	100.3408	0.00
18/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.54	100.4980	100.5427	100.4980	0.00
18/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.42	101.3060	101.4199	101.3060	0.00
18/01/2016	IS02 On 16-March-18			Interest Rate Swap	101.06	100.9278	101.0569	100.9278	0.00
18/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.54	103.2666	103.5425	103.2666	0.00
18/01/2016	IS05 On 16-March-21			Interest Rate Swap	103.20	102.9037	103.1951	102.9037	0.00
18/01/2016	IS10 On 17-December-25			Interest Rate Swap	107.38	106.8814	107.3778	106.8814	0.00
18/01/2016	IS10 On 16-March-26			Interest Rate Swap	104.80	104.2913	104.7990	104.2913	0.00
18/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
18/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	2,000.00
18/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.30	92.8800	7.3000	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
18/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.39	92.6300	7.3900	92.6300	0.00
18/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.46	92.5500	7.4600	92.5500	0.00
18/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.66	92.3600	7.6600	92.3600	0.00
18/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.03	92.0000	8.0300	92.0000	0.00
18/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.33	91.7200	8.3300	91.7200	0.00
18/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.54	91.5100	8.5400	91.5100	0.00
18/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.74	91.3300	8.7400	91.3300	500.00
18/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.89	91.1700	8.8900	91.1700	0.00
18/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	9.05	91.0200	9.0500	91.0200	0.00
18/01/2016	R023 On 04-February-16			Bond Future	9.75	94.0807	9.7519	94.0807	14,810.00
18/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	8766	8	8766	8	0.00
18/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	8713	8	8713	8	0.00
18/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	8661	8	8661	8	0.00
18/01/2016	R023 On 05-May-16			Bond Future	9.87	91.8405	9.8677	91.8405	0.00
18/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	84	0	84	0	0.00
18/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	81	0	81	0	0.00
18/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	79	0	79	0	0.00
18/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	7839	7	7839	7	0.00
18/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	7791	7	7791	7	0.00
18/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	7888	7	7888	7	0.00
18/01/2016	R023 On 04-August-16			Bond Future	9.97	93.6106	9.9710	93.6106	0.00
18/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	232	0	232	0	0.00
18/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	236	0	236	0	0.00
18/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	240	0	240	0	0.00
18/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	8250	8	8250	8	0.00
18/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	8295	8	8295	8	0.00
18/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	8205	8	8205	8	0.00
18/01/2016	R186 On 04-February-16			Bond Future	9.86	106.5662	9.8611	106.5662	69,743.00
18/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
18/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	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
18/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	1	0	1	0	0.00
18/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	42	0	42	0	0.00
18/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	2	0	2	0	0.00
18/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	1	0	1	0	0.00
18/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	2	0	2	0	0.00
18/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	3	0	3	0	0.00
18/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
18/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
18/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	14530	14	14530	14	0.00
18/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	10190	9	10190	9	0.00
18/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	4654	4	4654	4	700.00
18/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	7914	7	7914	7	11,695.00
18/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	17744	17	17744	17	0.00
18/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	17912	17	17912	17	0.00
18/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	7170	6	7170	6	0.00
18/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	17828	17	17828	17	0.00
18/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	8665	8	8665	8	340.00
18/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	8288	7	8288	7	5,000.00
18/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	7541	7	7541	7	5,000.00
18/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	10575	10	10575	10	0.00
18/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	7318	6	7318	6	33.00
18/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	13564	13	13564	13	0.00
18/01/2016	R186 On 05-May-16			Bond Future	9.96	108.4802	9.9607	108.4802	10.00
18/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	123	0	123	0	0.00
18/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	119	0	119	0	0.00
18/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	126	0	126	0	0.00
18/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	327	0	327	0	0.00
18/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	409	1	409	1	0.00
18/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	12	0	12	0	0.00
18/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	11734	11	11734	11	0.00
18/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	11588	11	11588	11	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
18/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	17731	17	17731	17	0.00
18/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	11661	11	11661	11	0.00
18/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	8786	8	8786	8	1,900.00
18/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	8135	7	8135	7	5,350.00
18/01/2016	R186 On 04-August-16			Bond Future	10.05	105.2666	10.0494	105.2666	0.00
18/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	467	1	467	1	0.00
18/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	482	1	482	1	0.00
18/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	474	1	474	1	0.00
18/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	11283	10	11283	10	0.00
18/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	11217	10	11217	10	0.00
18/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	11150	10	11150	10	0.00
18/01/2016	R197 On 04-February-16			Bond Future	289.04	289.0622	289.0445	289.0622	714.00
18/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7956	8	7956	8	0.00
18/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7966	8	7966	8	0.00
18/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7946	8	7946	8	0.00
18/01/2016	R197 On 05-May-16			Bond Future	294.19	294.2104	294.1904	294.2104	66.00
18/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5820	6	5820	6	0.00
18/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5810	6	5810	6	0.00
18/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5800	6	5800	6	0.00
18/01/2016	R202 On 04-February-16			Bond Future	239.01	237.7112	239.0145	237.7112	42,944.00
18/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	976	2	976	2	0.00
18/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	986	2	986	2	0.00
18/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	996	2	996	2	0.00
18/01/2016	R202 On 05-May-16			Bond Future	243.27	241.9450	243.2699	241.9450	0.00
18/01/2016	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
18/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	3730	5	3730	5	0.00
18/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	3740	5	3740	5	0.00
18/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	3720	5	3720	5	0.00
18/01/2016	R203 On 04-February-16			Bond Future	8.71	102.8681	8.7055	102.8681	20,092.00
18/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	2165	2	2165	2	0.00
18/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	2150	2	2150	2	0.00
18/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	2135	2	2135	2	0.00
18/01/2016	R203 On 05-May-16			Bond Future	8.98	100.5452	8.9829	100.5452	0.00
18/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	6	0	6	0	0.00
18/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	7	0	7	0	0.00
18/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	6	0	6	0	0.00
18/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	2171	2	2171	2	0.00
18/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	2196	2	2196	2	0.00
18/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	2184	2	2184	2	0.00
18/01/2016	R203 On 04-August-16			Bond Future	9.28	102.4833	9.2770	102.4833	0.00
18/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	16	0	16	0	0.00
18/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	17	0	17	0	0.00
18/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	16	0	16	0	0.00
18/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	2106	2	2106	2	0.00
18/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	2096	2	2096	2	0.00
18/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	2116	2	2116	2	0.00
18/01/2016	R204 On 04-February-16			Bond Future	9.13	98.6399	9.1348	98.6399	32,523.00
18/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	4074	4	4074	4	0.00
18/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	4048	4	4048	4	0.00
18/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	4100	4	4100	4	0.00
18/01/2016	R204 On 05-May-16			Bond Future	9.33	100.4116	9.3326	100.4116	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
18/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	28	0	28	0	0.00
18/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	28	0	28	0	0.00
18/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	27	0	27	0	0.00
18/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3642	3	3642	3	0.00
18/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3664	3	3664	3	0.00
18/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3619	3	3619	3	0.00
18/01/2016	R204 On 04-August-16			Bond Future	9.52	98.3053	9.5231	98.3053	0.00
18/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	68	0	68	0	0.00
18/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	69	0	69	0	0.00
18/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	71	0	71	0	0.00
18/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3760	3	3760	3	0.00
18/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3740	3	3740	3	0.00
18/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3780	3	3780	3	0.00
18/01/2016	R207 On 04-February-16			Bond Future	9.39	94.0388	9.3895	94.0388	46,608.00
18/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
18/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
18/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	6065	6	6065	6	0.00
18/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	6031	6	6031	6	0.00
18/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6835	6	6835	6	0.00
18/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	6098	6	6098	6	0.00
18/01/2016	R207 On 05-May-16			Bond Future	9.56	95.7278	9.5578	95.7278	0.00
18/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	32	0	32	0	0.00
18/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	30	0	30	0	0.00
18/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	31	0	31	0	0.00
18/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	13	0	13	0	43.00
18/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	5171	5	5171	5	0.00
18/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	5141	5	5141	5	0.00
18/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	6060	6	6060	6	0.00
18/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	5201	5	5201	5	0.00
18/01/2016	R207 On 04-August-16			Bond Future	9.72	93.9279	9.7154	93.9279	0.00
18/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	121	0	121	0	0.00
18/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	117	0	117	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
18/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	119	0	119	0	0.00
18/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4984	5	4984	5	0.00
18/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4957	5	4957	5	0.00
18/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4930	5	4930	5	0.00
18/01/2016	R208 On 04-February-16			Bond Future	9.56	91.7388	9.5595	91.7388	43,779.00
18/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	7072	7	7072	7	0.00
18/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6991	6	6991	6	0.00
18/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	7031	7	7031	7	0.00
18/01/2016	R208 On 05-May-16			Bond Future	9.70	89.9849	9.6989	89.9849	0.00
18/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	43	0	43	0	0.00
18/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	46	0	46	0	0.00
18/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	44	0	44	0	0.00
18/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	6340	6	6340	6	0.00
18/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	6303	6	6303	6	0.00
18/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	6377	6	6377	6	0.00
18/01/2016	R208 On 04-August-16			Bond Future	9.83	91.7196	9.8264	91.7196	0.00
18/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	130	0	130	0	0.00
18/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	133	0	133	0	0.00
18/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	135	0	135	0	0.00
18/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	6650	6	6650	6	0.00
18/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	6615	6	6615	6	0.00
18/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	6581	6	6581	6	0.00
18/01/2016	R209 On 04-February-16			Bond Future	10.31	68.8746	10.3076	68.8746	37,870.00
18/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	21	0	21	0	0.00
18/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	10611	10	10611	10	0.00
18/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	10765	10	10765	10	0.00
18/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	5116	4	5116	4	2,200.00
18/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	10688	10	10688	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
18/01/2016	R209 On 05-May-16			Bond Future	10.39	66.9620	10.3885	66.9620	165.00
18/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	239	0	239	0	6,700.00
18/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	245	0	245	0	0.00
18/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	33	0	33	0	6,700.00
18/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	234	0	234	0	0.00
18/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	9513	9	9513	9	0.00
18/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	9445	9	9445	9	0.00
18/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	9582	9	9582	9	0.00
18/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	15172	14	15172	14	0.00
18/01/2016	R209 On 04-August-16			Bond Future	10.46	68.2530	10.4609	68.2530	0.00
18/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	3781	4	3781	4	6,000.00
18/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	824	1	824	1	0.00
18/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	848	1	848	1	0.00
18/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	836	1	836	1	0.00
18/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1348	2	1348	2	6,000.00
18/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	8658	8	8658	8	0.00
18/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2961	3	2961	3	0.00
18/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	8776	8	8776	8	0.00
18/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	8717	8	8717	8	0.00
18/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6807	6	6807	6	0.00
18/01/2016	R210 On 04-February-16			Bond Future	180.48	180.4879	180.4767	180.4879	3,861.00
18/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4523	5	4523	5	0.00
18/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4533	5	4533	5	0.00
18/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4513	5	4513	5	0.00
18/01/2016	R210 On 05-May-16			Bond Future	181.52	181.5350	181.5224	181.5350	6.00
18/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3468	3	3468	3	0.00
18/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3478	3	3478	3	0.00
18/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3488	3	3488	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
18/01/2016	R211 On 04-February-16			Bond Future	134.69	134.7014	134.6919	134.7014	720.00
18/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4308	4	4308	4	0.00
18/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4318	4	4318	4	0.00
18/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4298	4	4298	4	0.00
18/01/2016	R211 On 05-May-16			Bond Future	137.09	137.1003	137.0899	137.1003	2.00
18/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1900	2	1900	2	0.00
18/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1910	2	1910	2	0.00
18/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1920	2	1920	2	0.00
18/01/2016	R212 On 04-February-16			Bond Future	139.95	139.9596	139.9500	139.9596	1,569.00
18/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6050	6	6050	6	0.00
18/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6040	6	6040	6	0.00
18/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6060	6	6060	6	0.00
18/01/2016	R212 On 05-May-16			Bond Future	142.44	142.4523	142.4415	142.4523	19.00
18/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2558	3	2558	3	0.00
18/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2548	3	2548	3	0.00
18/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2568	3	2568	3	0.00
18/01/2016	R213 On 04-February-16			Bond Future	10.25	79.3315	10.2453	79.3315	44,888.00
18/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	10148	9	10148	9	0.00
18/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	10073	9	10073	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
18/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	10222	9	10222	9	0.00
18/01/2016	R213 On 05-May-16			Bond Future	10.33	77.2067	10.3322	77.2067	0.00
18/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	147	0	147	0	0.00
18/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	151	0	151	0	0.00
18/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	154	0	154	0	0.00
18/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	10775	10	10775	10	0.00
18/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	10846	10	10846	10	0.00
18/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	10705	10	10705	10	0.00
18/01/2016	R213 On 04-August-16			Bond Future	10.41	78.6948	10.4097	78.6948	0.00
18/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	613	1	613	1	0.00
18/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	632	1	632	1	0.00
18/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	622	1	622	1	0.00
18/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	9911	9	9911	9	0.00
18/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	9787	9	9787	9	0.00
18/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	9849	9	9849	9	0.00
18/01/2016	R214 On 04-February-16			Bond Future	10.40	69.1247	10.4034	69.1247	29,967.00
18/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	6	0	6	0	0.00
18/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	3	0	3	0	0.00
18/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	6442	6	6442	6	25.00
18/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	18443	18	18443	18	0.00
18/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	18349	18	18349	18	0.00
18/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	7175	6	7175	6	25.00
18/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	18537	18	18537	18	0.00
18/01/2016	R214 On 05-May-16			Bond Future	10.48	67.0702	10.4822	67.0702	4,680.00
18/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	196	0	196	0	0.00
18/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	206	0	206	0	0.00
18/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	201	0	201	0	0.00
18/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	393	1	393	1	0.00
18/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	10457	10	10457	10	0.00
18/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	10531	10	10531	10	0.00
18/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	10605	10	10605	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
18/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	8423	8	8423	8	0.00
18/01/2016	R214 On 04-August-16			Bond Future	10.55	68.3629	10.5526	68.3629	0.00
18/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	823	1	823	1	1,300.00
18/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	6021	7	6021	7	6,300.00
18/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	752	1	752	1	0.00
18/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	775	1	775	1	0.00
18/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	763	1	763	1	0.00
18/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	239	0	239	0	1,300.00
18/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	2765	3	2765	3	6,300.00
18/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	9528	9	9528	9	0.00
18/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	9656	9	9656	9	0.00
18/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	9277	9	9277	9	0.00
18/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1729	2	1729	2	0.00
18/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	4335	4	4335	4	0.00
18/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	9592	9	9592	9	0.00
18/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	14663	14	14663	14	0.00
18/01/2016	R248 On 04-February-16			Bond Future	10.45	89.2641	10.4490	89.2641	60,433.00
18/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	6	0	6	0	0.00
18/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	13	0	13	0	0.00
18/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	8622	8	8622	8	75.00
18/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	13028	12	13028	12	0.00
18/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	12926	12	12926	12	0.00
18/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	13130	12	13130	12	0.00
18/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	7696	7	7696	7	75.00
18/01/2016	R248 On 05-May-16			Bond Future	10.53	86.4304	10.5306	86.4304	1,284.00
18/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	221	0	221	0	0.00
18/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	226	0	226	0	0.00
18/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	232	0	232	0	0.00
18/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	13883	13	13883	13	0.00
18/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	13980	13	13980	13	0.00
18/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	13787	13	13787	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
18/01/2016	R248 On 04-August-16			Bond Future	10.60	88.0962	10.6037	88.0962	0.00
18/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	899	1	899	1	0.00
18/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	886	1	886	1	0.00
18/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	912	1	912	1	0.00
18/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	12533	12	12533	12	0.00
18/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	12617	12	12617	12	0.00
18/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	12701	12	12701	12	0.00