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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
21/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	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
21/01/2016	2025 On 04-February-16			Bond Future	121.67	121.6753	121.6683	121.6753	2,062.00
21/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4322	4	4322	4	0.00
21/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4332	4	4332	4	0.00
21/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4342	4	4342	4	0.00
21/01/2016	2025 On 05-May-16			Bond Future	123.83	123.8406	123.8327	123.8406	2,357.00
21/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2167	2	2167	2	0.00
21/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2177	2	2177	2	0.00
21/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2157	2	2157	2	0.00
21/01/2016	2025 On 04-August-16			Bond Future	124.95	124.9629	124.9532	124.9629	0.00
21/01/2016	2025 On 04-August-16	123.86	Call	Bond Future	1093	1	1093	1	0.00
21/01/2016	2025 On 04-August-16	123.87	Call	Bond Future	1083	1	1083	1	0.00
21/01/2016	2025 On 04-August-16	123.85	Call	Bond Future	1103	1	1103	1	0.00
21/01/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2030 On 04-February-16			Bond Future	9.97	85.2771	9.9685	85.2771	14,792.00
21/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	8695	9	8695	9	0.00
21/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	8771	9	8771	9	0.00
21/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	8619	9	8619	9	0.00
21/01/2016	2030 On 05-May-16			Bond Future	10.06	86.8070	10.0553	86.8070	0.00
21/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7333	8	7333	8	0.00
21/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7407	8	7407	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7260	8	7260	8	0.00
21/01/2016	2030 On 04-August-16			Bond Future	10.13	84.4637	10.1344	84.4637	0.00
21/01/2016	2030 On 04-August-16	10.17	Call	Bond Future	229	0	229	0	0.00
21/01/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2032 On 04-February-16			Bond Future	10.08	88.2337	10.0786	88.2337	8,437.00
21/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	8	0	8	0	0.00
21/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	18	0	18	0	0.00
21/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	5765	6	5765	6	22.00
21/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6535	7	6535	7	22.00
21/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10571	11	10571	11	0.00
21/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10488	11	10488	11	0.00
21/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	10655	11	10655	11	0.00
21/01/2016	2032 On 05-May-16			Bond Future	10.16	85.6592	10.1636	85.6592	856.00
21/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	507	0	507	0	0.00
21/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	488	0	488	0	0.00
21/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	497	0	497	0	0.00
21/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9225	9	9225	9	0.00
21/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	9085	9	9085	9	0.00
21/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9155	9	9155	9	0.00
21/01/2016	2032 On 04-August-16			Bond Future	10.24	87.3030	10.2395	87.3030	0.00
21/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	1010	1	1010	1	0.00
21/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	1037	1	1037	1	0.00
21/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	1023	1	1023	1	0.00
21/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10149	10	10149	10	0.00
21/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10084	10	10084	10	0.00
21/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10215	10	10215	10	0.00
21/01/2016	2032 On 03-November-16			Bond Future	10.30	84.9003	10.3000	84.9003	0.00
21/01/2016	2032 On 03-November-16	10.28	Call	Bond Future	3614	3	3614	3	0.00
21/01/2016	2032 On 03-November-16	10.30	Call	Bond Future	3680	4	3680	4	0.00
21/01/2016	2032 On 03-November-16	10.29	Call	Bond Future	3647	3	3647	3	0.00
21/01/2016	2032 On 03-November-16	10.28	Put	Bond Future	3749	4	3749	4	0.00

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21/01/2016	2032 On 03-November-16	10.29	Put	Bond Future	3715	4	3715	4	0.00
21/01/2016	2032 On 03-November-16	10.30	Put	Bond Future	3680	4	3680	4	0.00
21/01/2016	2033 On 04-February-16			Bond Future	103.00	102.5567	102.9963	102.5567	185.00
21/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	586	0	586	0	0.00
21/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	596	0	596	0	0.00
21/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	606	0	606	0	0.00
21/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2033 On 05-May-16			Bond Future	103.85	103.4065	103.8533	103.4065	160.00
21/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	1453	1	1453	1	0.00
21/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	1463	1	1463	1	0.00
21/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	1443	1	1443	1	0.00
21/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2037 On 04-February-16			Bond Future	10.19	85.5028	10.1877	85.5028	49,066.00
21/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	24	0	24	0	0.00
21/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	9	0	9	0	0.00
21/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12123	12	12123	12	0.00
21/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12217	12	12217	12	0.00
21/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6095	6	6095	6	16.00
21/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12030	12	12030	12	0.00
21/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7191	7	7191	7	16.00
21/01/2016	2037 On 05-May-16			Bond Future	10.27	87.0367	10.2700	87.0367	2,082.00
21/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	430	0	430	0	0.00
21/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	439	0	439	0	0.00
21/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	448	0	448	0	0.00
21/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	10855	11	10855	11	0.00
21/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	10774	11	10774	11	0.00
21/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	10936	11	10936	11	0.00

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21/01/2016	2037 On 04-August-16			Bond Future	10.35	84.4473	10.3454	84.4473	0.00
21/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1354	1	1354	1	0.00
21/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1371	1	1371	1	0.00
21/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1337	1	1337	1	0.00
21/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10096	10	10096	10	0.00
21/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10027	10	10027	10	0.00
21/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10165	10	10165	10	0.00
21/01/2016	2037 On 03-November-16			Bond Future	10.40	86.1490	10.4010	86.1490	0.00
21/01/2016	2037 On 03-November-16	10.35	Call	Bond Future	3845	4	3845	4	0.00
21/01/2016	2037 On 03-November-16	10.36	Call	Bond Future	3880	4	3880	4	0.00
21/01/2016	2037 On 03-November-16	10.37	Call	Bond Future	3915	4	3915	4	0.00
21/01/2016	2037 On 03-November-16	10.36	Put	Bond Future	4180	4	4180	4	0.00
21/01/2016	2037 On 03-November-16	10.37	Put	Bond Future	4142	4	4142	4	0.00
21/01/2016	2037 On 03-November-16	10.35	Put	Bond Future	4219	4	4219	4	0.00
21/01/2016	2038 On 04-February-16			Bond Future	127.03	127.0337	127.0266	127.0337	6,318.00
21/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	3983	4	3983	4	0.00
21/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	3973	4	3973	4	0.00
21/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	3963	4	3963	4	0.00
21/01/2016	2038 On 05-May-16			Bond Future	129.29	129.2942	129.2865	129.2942	11,780.00
21/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	1704	2	1704	2	0.00
21/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	1714	2	1714	2	0.00
21/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	1724	2	1724	2	0.00
21/01/2016	2038 On 04-August-16			Bond Future	130.36	130.3650	130.3551	130.3650	0.00
21/01/2016	2038 On 04-August-16	129.31	Call	Bond Future	1045	1	1045	1	0.00
21/01/2016	2038 On 04-August-16	129.30	Call	Bond Future	1055	1	1055	1	0.00
21/01/2016	2038 On 04-August-16	129.32	Call	Bond Future	1035	1	1035	1	0.00
21/01/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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21/01/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2040 On 04-February-16			Bond Future	10.27	88.7808	10.2678	88.7808	0.00
21/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	24	0	24	0	0.00
21/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	26	0	26	0	0.00
21/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	22	0	22	0	0.00
21/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	6558	7	6558	7	0.00
21/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	6470	7	6470	7	0.00
21/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	6647	7	6647	7	0.00
21/01/2016	2040 On 05-May-16			Bond Future	10.35	90.3736	10.3508	90.3736	1,820.00
21/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	1068	1	1068	1	0.00
21/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	1049	1	1049	1	0.00
21/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	1031	1	1031	1	0.00
21/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8230	8	8230	8	0.00
21/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8158	8	8158	8	0.00
21/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8302	8	8302	8	0.00
21/01/2016	2040 On 04-August-16			Bond Future	10.43	87.5976	10.4271	87.5976	0.00
21/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1779	2	1779	2	0.00
21/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1801	2	1801	2	0.00
21/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1758	2	1758	2	0.00
21/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9539	10	9539	10	0.00
21/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9472	10	9472	10	0.00
21/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9608	10	9608	10	0.00
21/01/2016	2044 On 04-February-16			Bond Future	10.26	86.2826	10.2574	86.2826	20,089.00
21/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	45	0	45	0	0.00
21/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11161	11	11161	11	0.00
21/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	5814	6	5814	6	0.00
21/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11360	11	11360	11	0.00
21/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11260	11	11260	11	0.00
21/01/2016	2044 On 05-May-16			Bond Future	10.34	87.8307	10.3373	87.8307	400.00
21/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	395	0	395	0	0.00
21/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	412	0	412	0	0.00

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21/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	403	0	403	0	0.00
21/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12196	12	12196	12	0.00
21/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12378	13	12378	13	0.00
21/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12287	12	12287	12	0.00
21/01/2016	2044 On 04-August-16			Bond Future	10.41	85.1312	10.4107	85.1312	0.00
21/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1834	2	1834	2	0.00
21/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1812	2	1812	2	0.00
21/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1790	2	1790	2	0.00
21/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9504	10	9504	10	0.00
21/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9574	10	9574	10	0.00
21/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9436	10	9436	10	0.00
21/01/2016	2044 On 03-November-16			Bond Future	10.47	86.8467	10.4650	86.8467	0.00
21/01/2016	2044 On 03-November-16	10.42	Call	Bond Future	4136	4	4136	4	0.00
21/01/2016	2044 On 03-November-16	10.43	Call	Bond Future	4173	4	4173	4	0.00
21/01/2016	2044 On 03-November-16	10.41	Call	Bond Future	4099	4	4099	4	0.00
21/01/2016	2044 On 03-November-16	10.42	Put	Bond Future	4486	5	4486	5	0.00
21/01/2016	2044 On 03-November-16	10.43	Put	Bond Future	4446	5	4446	5	0.00
21/01/2016	2044 On 03-November-16	10.41	Put	Bond Future	4528	5	4528	5	0.00
21/01/2016	2046 On 04-February-16			Bond Future	128.14	128.1457	128.1386	128.1457	227.00
21/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	149	0	149	0	0.00
21/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	129	0	129	0	0.00
21/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	139	0	139	0	0.00
21/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2046 On 05-May-16			Bond Future	128.99	128.9964	128.9886	128.9964	12,413.00
21/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	1001	1	1001	1	0.00
21/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	1021	1	1021	1	0.00
21/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	1011	1	1011	1	0.00
21/01/2016	2046 On 04-August-16			Bond Future	131.46	131.4667	131.4566	131.4667	0.00
21/01/2016	2046 On 04-August-16	129.00	Call	Bond Future	2457	2	2457	2	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
21/01/2016	2046 On 04-August-16	129.01	Call	Bond Future	2447	2	2447	2	0.00
21/01/2016	2046 On 04-August-16	129.02	Call	Bond Future	2437	2	2437	2	0.00
21/01/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2050 On 04-February-16			Bond Future	137.00	137.0049	136.9973	137.0049	2,277.00
21/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1003	1	1003	1	0.00
21/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1013	1	1013	1	0.00
21/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	993	1	993	1	0.00
21/01/2016	2050 On 05-May-16			Bond Future	139.43	139.4428	139.4345	139.4428	13,277.00
21/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	1445	1	1445	1	0.00
21/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	1425	1	1425	1	0.00
21/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	1435	1	1435	1	0.00
21/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2050 On 04-August-16			Bond Future	140.54	140.5485	140.5378	140.5485	0.00
21/01/2016	2050 On 04-August-16	139.12	Call	Bond Future	1418	1	1418	1	0.00
21/01/2016	2050 On 04-August-16	139.14	Call	Bond Future	1398	1	1398	1	0.00
21/01/2016	2050 On 04-August-16	139.13	Call	Bond Future	1408	1	1408	1	0.00
21/01/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
21/01/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
21/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	AL37 On 04-February-16			Index Future	453.88	452.7600	453.8800	452.7600	2.00
21/01/2016	AL37 On 05-May-16			Index Future	462.02	460.8820	462.0200	460.8820	2.00
21/01/2016	AL37 On 04-August-16			Index Future	470.78	469.6290	470.7810	469.6290	0.00
21/01/2016	AL7T On 04-February-16			Index Future	517.88	516.0670	517.8780	516.0670	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
21/01/2016	AL7T On 05-May-16			Index Future	527.17	525.3250	527.1650	525.3250	0.00
21/01/2016	AL7T On 04-August-16			Index Future	537.16	535.2950	537.1620	535.2950	0.00
21/01/2016	ALBI On 04-February-16			Index Future	470.93	469.7520	470.9270	469.7520	639.00
21/01/2016	ALBI On 05-May-16			Index Future	479.37	478.1800	479.3720	478.1800	44.00
21/01/2016	ALBI On 04-August-16			Index Future	488.46	487.2550	488.4620	487.2550	0.00
21/01/2016	ALBI On 03-November-16			Index Future	498.39	497.1490	498.3880	497.1490	0.00
21/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C223 On 25-January-23			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
21/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2016	EL28 On 04-February-16			Bond Future	125.66	125.9281	125.6596	125.9281	0.00
21/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	3340	3	3340	3	0.00
21/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3350	3	3350	3	0.00
21/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3330	3	3330	3	0.00
21/01/2016	EL28 On 05-May-16			Bond Future	126.32	126.5938	126.3199	126.5938	0.00
21/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2680	2	2680	2	0.00
21/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2690	2	2690	2	0.00
21/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2670	2	2670	2	0.00
21/01/2016	EL28 On 04-August-16			Bond Future	128.74	129.0182	128.7372	129.0182	0.00
21/01/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1877	2	1877	2	0.00
21/01/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1867	2	1867	2	0.00
21/01/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1857	2	1857	2	0.00
21/01/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
21/01/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
21/01/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
21/01/2016	ES33 On 04-February-16			Bond Future	11.00	75.8514	11.0030	75.8514	2,000.00
21/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	ES33 On 04-February-16	10.01	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
21/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6562	7	6562	7	0.00
21/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6493	7	6493	7	0.00
21/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6424	7	6424	7	0.00
21/01/2016	ES33 On 05-May-16			Bond Future	11.11	73.4208	11.1139	73.4208	6,776.00
21/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7070	7	7070	7	0.00
21/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7139	7	7139	7	0.00
21/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7208	7	7208	7	0.00
21/01/2016	ES33 On 04-August-16			Bond Future	11.22	74.8296	11.2164	74.8296	0.00
21/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
21/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
21/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
21/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6102	6	6102	6	0.00
21/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	5969	6	5969	6	0.00
21/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6035	6	6035	6	0.00
21/01/2016	ES33 On 03-November-16			Bond Future	11.31	72.5419	11.3059	72.5419	0.00
21/01/2016	ES33 On 03-November-16	11.30	Call	Bond Future	0	0	0	0	0.00
21/01/2016	ES33 On 03-November-16	11.31	Call	Bond Future	24	0	24	0	0.00
21/01/2016	ES33 On 03-November-16	11.29	Call	Bond Future	0	0	0	0	0.00
21/01/2016	ES33 On 03-November-16	11.29	Put	Bond Future	92	0	92	0	0.00
21/01/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
21/01/2016	ES33 On 03-November-16	11.30	Put	Bond Future	34	0	34	0	0.00
21/01/2016	ES42 On 04-February-16			Bond Future	11.12	80.1177	11.1222	80.1177	2,750.00
21/01/2016	ES42 On 05-May-16			Bond Future	11.23	77.2925	11.2323	77.2925	4,500.00
21/01/2016	GOVI On 04-February-16			GOVI	470.66	469.4530	470.6620	469.4530	483.00
21/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
21/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
21/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
21/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	413280	43	413280	43	0.00
21/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	413380	43	413380	43	0.00
21/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	413480	43	413480	43	0.00

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21/01/2016	GOVI On 05-May-16			GOVI	479.10	477.8760	479.1020	477.8760	146.00
21/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
21/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
21/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
21/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	388880	40	388880	40	0.00
21/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	388980	40	388980	40	0.00
21/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	389080	40	389080	40	0.00
21/01/2016	GOVI On 04-August-16			GOVI	488.19	486.9450	488.1880	486.9450	0.00
21/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
21/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
21/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
21/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	328220	34	328220	34	0.00
21/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	328020	34	328020	34	0.00
21/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	328120	34	328120	34	0.00
21/01/2016	GOVI On 03-November-16			GOVI	498.11	496.8330	498.1080	496.8330	0.00
21/01/2016	GOVI On 03-November-16	476.11	Call	GOVI	219980	21	219980	21	0.00
21/01/2016	GOVI On 03-November-16	476.12	Call	GOVI	219880	21	219880	21	0.00
21/01/2016	GOVI On 03-November-16	476.13	Call	GOVI	219780	21	219780	21	0.00
21/01/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
21/01/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
21/01/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
21/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/01/2016	IGOV On 04-February-16			Index Future	234.00	234.1150	233.9980	234.1150	700.00
21/01/2016	IGOV On 05-May-16			Index Future	238.16	238.2810	238.1610	238.2810	554.00
21/01/2016	IGOV On 04-August-16			Index Future	242.67	242.7950	242.6700	242.7950	0.00
21/01/2016	IGOV On 03-November-16			Index Future	247.58	247.7080	247.5830	247.7080	0.00
21/01/2016	ILBI On 04-February-16			Index Future	633.83	634.1410	633.8320	634.1410	157.00
21/01/2016	ILBI On 05-May-16			Index Future	644.61	644.9220	644.6060	644.9220	0.00
21/01/2016	ILBI On 04-August-16			Index Future	656.35	656.6740	656.3500	656.6740	0.00
21/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.31	100.3746	100.3130	100.3746	0.00
21/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.41	100.4975	100.4112	100.4975	0.00
21/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.18	101.3234	101.1791	101.3234	0.00
21/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.79	100.9378	100.7858	100.9378	0.00
21/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.00	103.2410	102.9989	103.2410	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
21/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.62	102.8800	102.6215	102.8800	0.00
21/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.40	106.8485	106.4032	106.8485	0.00
21/01/2016	IS10 On 16-March-26			Interest Rate Swap	103.79	104.2482	103.7892	104.2482	0.00
21/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	6.93	92.9800	6.9300	92.9800	2,000.00
21/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.18	92.7300	7.1800	92.7300	0.00
21/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.31	92.6000	7.3100	92.6000	0.00
21/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
21/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.58	92.3400	7.5800	92.3400	0.00
21/01/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.67	7.6600	7.6700	7.6600	0.00
21/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.93	91.9600	7.9300	91.9600	0.00
21/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.23	91.6600	8.2300	91.6600	0.00
21/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.44	91.4400	8.4400	91.4400	0.00
21/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.64	91.2400	8.6400	91.2400	500.00
21/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.79	91.0900	8.7900	91.0900	0.00
21/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.94	90.9400	8.9400	90.9400	0.00
21/01/2016	R023 On 04-February-16			Bond Future	9.52	94.2313	9.5182	94.2313	11,776.00
21/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7661	8	7661	8	0.00
21/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7608	8	7608	8	0.00
21/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7556	8	7556	8	0.00
21/01/2016	R023 On 05-May-16			Bond Future	9.62	91.9919	9.6229	91.9919	0.00
21/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	184	0	184	0	0.00
21/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	180	0	180	0	0.00
21/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	176	0	176	0	0.00
21/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6815	7	6815	7	0.00
21/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6862	7	6862	7	0.00
21/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6769	7	6769	7	0.00
21/01/2016	R023 On 04-August-16			Bond Future	9.71	93.7567	9.7148	93.7567	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
21/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	422	0	422	0	0.00
21/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	435	0	435	0	0.00
21/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	428	0	428	0	0.00
21/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7303	8	7303	8	0.00
21/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7346	8	7346	8	0.00
21/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7260	8	7260	8	0.00
21/01/2016	R023 On 03-November-16			Bond Future	9.79	91.7104	9.7897	91.7104	0.00
21/01/2016	R023 On 03-November-16	9.73	Call	Bond Future	2146	2	2146	2	0.00
21/01/2016	R023 On 03-November-16	9.74	Call	Bond Future	2167	2	2167	2	0.00
21/01/2016	R023 On 03-November-16	9.75	Call	Bond Future	2189	2	2189	2	0.00
21/01/2016	R023 On 03-November-16	9.74	Put	Bond Future	2384	3	2384	3	0.00
21/01/2016	R023 On 03-November-16	9.75	Put	Bond Future	2361	3	2361	3	0.00
21/01/2016	R023 On 03-November-16	9.73	Put	Bond Future	2406	3	2406	3	0.00
21/01/2016	R035 On 04-February-16			Bond Future	10.36	91.7565	10.3550	91.7565	3,249.00
21/01/2016	R035 On 04-February-16	103.99	Call	Bond Future	79342	79	79342	79	0.00
21/01/2016	R035 On 04-February-16	104.01	Call	Bond Future	79344	79	79344	79	0.00
21/01/2016	R035 On 04-February-16	104.00	Call	Bond Future	79343	79	79343	79	0.00
21/01/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R035 On 05-May-16			Bond Future	10.36	89.5486	10.3550	89.5486	856.00
21/01/2016	R035 On 05-May-16	10.35	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R035 On 05-May-16	10.37	Call	Bond Future	111	0	111	0	0.00
21/01/2016	R035 On 05-May-16	10.36	Call	Bond Future	37	0	37	0	0.00
21/01/2016	R035 On 05-May-16	10.35	Put	Bond Future	37	0	37	0	0.00
21/01/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R035 On 04-August-16			Bond Future	10.36	91.8250	10.3550	91.8250	0.00
21/01/2016	R035 On 04-August-16	10.36	Call	Bond Future	37	0	37	0	0.00
21/01/2016	R035 On 04-August-16	10.37	Call	Bond Future	111	0	111	0	0.00
21/01/2016	R035 On 04-August-16	10.35	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R035 On 04-August-16	10.35	Put	Bond Future	37	0	37	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
21/01/2016	R186 On 04-February-16			Bond Future	9.64	106.7397	9.6393	106.7397	60,694.00
21/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
21/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	350.00
21/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	5	0	5	0	0.00
21/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	139	0	139	0	0.00
21/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	11	0	11	0	0.00
21/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
21/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
21/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	3	0	3	0	0.00
21/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	8	0	8	0	0.00
21/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	2	0	2	0	0.00
21/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	12	0	12	0	0.00
21/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16227	17	16227	17	0.00
21/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13013	13	13013	13	0.00
21/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8673	9	8673	9	0.00
21/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3234	4	3234	4	700.00
21/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6401	7	6401	7	11,695.00
21/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5663	6	5663	6	0.00
21/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16395	17	16395	17	0.00
21/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16311	17	16311	17	0.00
21/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7150	8	7150	8	340.00
21/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6774	7	6774	7	5,000.00
21/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6031	6	6031	6	5,000.00
21/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9059	9	9059	9	0.00
21/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	5810	6	5810	6	33.00
21/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12048	12	12048	12	0.00
21/01/2016	R186 On 05-May-16			Bond Future	9.73	108.6547	9.7301	108.6547	16,640.00
21/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	259	0	259	0	0.00
21/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	253	0	253	0	0.00
21/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	265	0	265	0	0.00
21/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	603	1	603	1	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
21/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	731	1	731	1	0.00
21/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	34	0	34	0	0.00
21/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10326	11	10326	11	0.00
21/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10185	11	10185	11	0.00
21/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16211	17	16211	17	0.00
21/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10255	11	10255	11	0.00
21/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7521	8	7521	8	1,900.00
21/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	6915	7	6915	7	5,350.00
21/01/2016	R186 On 04-August-16			Bond Future	9.81	105.4349	9.8101	105.4349	0.00
21/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	793	1	793	1	0.00
21/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	815	1	815	1	0.00
21/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	804	1	804	1	0.00
21/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	10044	10	10044	10	0.00
21/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	9981	10	9981	10	0.00
21/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9918	10	9918	10	0.00
21/01/2016	R197 On 04-February-16			Bond Future	288.77	288.7880	288.7714	288.7880	57.00
21/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	8229	8	8229	8	0.00
21/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	8239	8	8239	8	0.00
21/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	8219	8	8219	8	0.00
21/01/2016	R197 On 05-May-16			Bond Future	293.91	293.9272	293.9087	293.9272	1,177.00
21/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	6101	6	6101	6	0.00
21/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	6091	6	6091	6	0.00
21/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	6081	6	6081	6	0.00
21/01/2016	R197 On 04-August-16			Bond Future	293.05	293.0772	293.0543	293.0772	0.00
21/01/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R197 On 04-August-16	293.96	Put	Bond Future	906	1	906	1	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
21/01/2016	R197 On 04-August-16	293.97	Put	Bond Future	916	1	916	1	0.00
21/01/2016	R197 On 04-August-16	293.98	Put	Bond Future	926	1	926	1	0.00
21/01/2016	R202 On 04-February-16			Bond Future	238.62	238.9598	238.6164	238.9598	2,867.00
21/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	1374	1	1374	1	0.00
21/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	1394	1	1394	1	0.00
21/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	1384	1	1384	1	0.00
21/01/2016	R202 On 05-May-16			Bond Future	242.86	243.2123	242.8613	243.2123	40,471.00
21/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	4139	4	4139	4	0.00
21/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	4149	4	4149	4	0.00
21/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	4129	4	4129	4	0.00
21/01/2016	R202 On 04-August-16			Bond Future	244.07	244.4281	244.0672	244.4281	0.00
21/01/2016	R202 On 04-August-16	243.26	Call	Bond Future	807	1	807	1	0.00
21/01/2016	R202 On 04-August-16	243.25	Call	Bond Future	817	1	817	1	0.00
21/01/2016	R202 On 04-August-16	243.24	Call	Bond Future	827	1	827	1	0.00
21/01/2016	R202 On 04-August-16	243.25	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R202 On 04-August-16	243.26	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R202 On 04-August-16	243.24	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R203 On 04-February-16			Bond Future	8.47	102.8643	8.4653	102.8643	19,561.00
21/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1814	2	1814	2	0.00
21/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1799	2	1799	2	0.00
21/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1784	2	1784	2	0.00
21/01/2016	R203 On 05-May-16			Bond Future	8.70	100.5392	8.6969	100.5392	0.00
21/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	21	0	21	0	0.00
21/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	22	0	22	0	0.00
21/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	22	0	22	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
21/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1832	2	1832	2	0.00
21/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1857	2	1857	2	0.00
21/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1844	2	1844	2	0.00
21/01/2016	R203 On 04-August-16			Bond Future	8.93	102.4682	8.9275	102.4682	0.00
21/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	45	0	45	0	0.00
21/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	47	0	47	0	0.00
21/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	46	0	46	0	0.00
21/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1780	2	1780	2	0.00
21/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1770	2	1770	2	0.00
21/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1790	2	1790	2	0.00
21/01/2016	R203 On 03-November-16			Bond Future	9.13	100.3569	9.1344	100.3569	0.00
21/01/2016	R203 On 03-November-16	8.84	Call	Bond Future	394	0	394	0	0.00
21/01/2016	R203 On 03-November-16	8.86	Call	Bond Future	401	0	401	0	0.00
21/01/2016	R203 On 03-November-16	8.85	Call	Bond Future	398	0	398	0	0.00
21/01/2016	R203 On 03-November-16	8.84	Put	Bond Future	630	1	630	1	0.00
21/01/2016	R203 On 03-November-16	8.86	Put	Bond Future	621	1	621	1	0.00
21/01/2016	R203 On 03-November-16	8.85	Put	Bond Future	625	1	625	1	0.00
21/01/2016	R204 On 04-February-16			Bond Future	8.92	98.5761	8.9214	98.5761	30,697.00
21/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3554	4	3554	4	0.00
21/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3528	4	3528	4	0.00
21/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3580	4	3580	4	0.00
21/01/2016	R204 On 05-May-16			Bond Future	9.10	100.3446	9.0971	100.3446	0.00
21/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	69	0	69	0	0.00
21/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	67	0	67	0	0.00
21/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	65	0	65	0	0.00
21/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3154	3	3154	3	0.00
21/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3176	3	3176	3	0.00
21/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3132	3	3132	3	0.00
21/01/2016	R204 On 04-August-16			Bond Future	9.26	98.2283	9.2624	98.2283	0.00
21/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	139	0	139	0	0.00
21/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	142	0	142	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
21/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	144	0	144	0	0.00
21/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3301	3	3301	3	0.00
21/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3282	3	3282	3	0.00
21/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3320	4	3320	4	0.00
21/01/2016	R204 On 03-November-16			Bond Future	9.39	100.2060	9.3880	100.2060	0.00
21/01/2016	R204 On 03-November-16	9.23	Call	Bond Future	778	1	778	1	0.00
21/01/2016	R204 On 03-November-16	9.21	Call	Bond Future	761	1	761	1	0.00
21/01/2016	R204 On 03-November-16	9.22	Call	Bond Future	770	1	770	1	0.00
21/01/2016	R204 On 03-November-16	9.22	Put	Bond Future	1082	1	1082	1	0.00
21/01/2016	R204 On 03-November-16	9.21	Put	Bond Future	1092	1	1092	1	0.00
21/01/2016	R204 On 03-November-16	9.23	Put	Bond Future	1071	1	1071	1	0.00
21/01/2016	R207 On 04-February-16			Bond Future	9.17	94.0646	9.1682	94.0646	39,836.00
21/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
21/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
21/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5378	6	5378	6	0.00
21/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5345	6	5345	6	0.00
21/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6149	6	6149	6	0.00
21/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5411	6	5411	6	0.00
21/01/2016	R207 On 05-May-16			Bond Future	9.32	95.7521	9.3195	95.7521	0.00
21/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	76	0	76	0	0.00
21/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	73	0	73	0	0.00
21/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	75	0	75	0	0.00
21/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	35	0	35	0	43.00
21/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4517	5	4517	5	0.00
21/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4488	5	4488	5	0.00
21/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5385	6	5385	6	0.00
21/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4547	5	4547	5	0.00
21/01/2016	R207 On 04-August-16			Bond Future	9.46	93.9443	9.4586	93.9443	0.00
21/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	232	0	232	0	0.00
21/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	224	0	224	0	0.00
21/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	228	0	228	0	0.00
21/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4386	5	4386	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4361	5	4361	5	0.00
21/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4335	5	4335	5	0.00
21/01/2016	R208 On 04-February-16			Bond Future	9.34	91.7844	9.3399	91.7844	48,729.00
21/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6253	7	6253	7	0.00
21/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6172	6	6172	6	0.00
21/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	6212	6	6212	6	0.00
21/01/2016	R208 On 05-May-16			Bond Future	9.47	90.0295	9.4661	90.0295	5.00
21/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	100	0	100	0	0.00
21/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	105	0	105	0	0.00
21/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	103	0	103	0	0.00
21/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5566	6	5566	6	0.00
21/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5530	6	5530	6	0.00
21/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5603	6	5603	6	0.00
21/01/2016	R208 On 04-August-16			Bond Future	9.58	91.7569	9.5799	91.7569	0.00
21/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	248	0	248	0	0.00
21/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	252	0	252	0	0.00
21/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	256	0	256	0	0.00
21/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5925	6	5925	6	0.00
21/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5892	6	5892	6	0.00
21/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5859	6	5859	6	0.00
21/01/2016	R208 On 03-November-16			Bond Future	9.67	90.1998	9.6675	90.1998	0.00
21/01/2016	R208 On 03-November-16	9.57	Call	Bond Future	1533	1	1533	1	0.00
21/01/2016	R208 On 03-November-16	9.59	Call	Bond Future	1564	1	1564	1	0.00
21/01/2016	R208 On 03-November-16	9.58	Call	Bond Future	1549	1	1549	1	0.00
21/01/2016	R208 On 03-November-16	9.57	Put	Bond Future	1854	2	1854	2	0.00
21/01/2016	R208 On 03-November-16	9.58	Put	Bond Future	1837	2	1837	2	0.00
21/01/2016	R208 On 03-November-16	9.59	Put	Bond Future	1820	2	1820	2	0.00
21/01/2016	R209 On 04-February-16			Bond Future	10.08	69.3101	10.0819	69.3101	37,526.00
21/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R209 On 04-February-16	8.76	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
21/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	72	0	72	0	0.00
21/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9211	9	9211	9	0.00
21/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9365	10	9365	10	0.00
21/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	3767	4	3767	4	2,200.00
21/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9288	9	9288	9	0.00
21/01/2016	R209 On 05-May-16			Bond Future	10.16	67.4039	10.1562	67.4039	2,307.00
21/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	447	0	447	0	6,700.00
21/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	456	0	456	0	0.00
21/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	79	0	79	0	6,700.00
21/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	439	0	439	0	0.00
21/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8232	8	8232	8	0.00
21/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8297	8	8297	8	0.00
21/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8363	9	8363	9	0.00
21/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	13795	14	13795	14	0.00
21/01/2016	R209 On 04-August-16			Bond Future	10.22	68.6974	10.2221	68.6974	0.00
21/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4799	5	4799	5	6,000.00
21/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1271	1	1271	1	0.00
21/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1303	1	1303	1	0.00
21/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1286	1	1286	1	0.00
21/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1949	2	1949	2	6,000.00
21/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7666	8	7666	8	0.00
21/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2531	3	2531	3	0.00
21/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7776	8	7776	8	0.00
21/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7720	8	7720	8	0.00
21/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	5961	6	5961	6	0.00
21/01/2016	R209 On 03-November-16			Bond Future	10.27	66.9287	10.2741	66.9287	0.00
21/01/2016	R209 On 03-November-16	10.24	Call	Bond Future	3236	3	3236	3	0.00
21/01/2016	R209 On 03-November-16	10.26	Call	Bond Future	3296	3	3296	3	0.00
21/01/2016	R209 On 03-November-16	10.25	Call	Bond Future	3266	3	3266	3	0.00
21/01/2016	R209 On 03-November-16	10.26	Put	Bond Future	3382	3	3382	3	0.00
21/01/2016	R209 On 03-November-16	10.25	Put	Bond Future	3413	4	3413	4	0.00
21/01/2016	R209 On 03-November-16	10.24	Put	Bond Future	3445	4	3445	4	0.00
21/01/2016	R210 On 04-February-16			Bond Future	179.67	180.0590	179.6742	180.0590	379.00
21/01/2016	R210 On 04-February-16	184.99	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
21/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	5326	5	5326	5	0.00
21/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	5336	5	5336	5	0.00
21/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	5316	5	5316	5	0.00
21/01/2016	R210 On 05-May-16			Bond Future	180.70	181.0961	180.7032	181.0961	2,755.00
21/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	4287	4	4287	4	0.00
21/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	4297	4	4297	4	0.00
21/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	4307	4	4307	4	0.00
21/01/2016	R210 On 04-August-16			Bond Future	184.16	184.5638	184.1610	184.5638	0.00
21/01/2016	R210 On 04-August-16	181.51	Call	Bond Future	2651	3	2651	3	0.00
21/01/2016	R210 On 04-August-16	181.50	Call	Bond Future	2661	3	2661	3	0.00
21/01/2016	R210 On 04-August-16	181.52	Call	Bond Future	2641	3	2641	3	0.00
21/01/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R211 On 04-February-16			Bond Future	134.65	134.6604	134.6526	134.6604	720.00
21/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4337	4	4337	4	0.00
21/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4347	4	4347	4	0.00
21/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4357	4	4357	4	0.00
21/01/2016	R211 On 05-May-16			Bond Future	137.05	137.0567	137.0480	137.0567	2.00
21/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1942	2	1942	2	0.00
21/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1952	2	1952	2	0.00
21/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1962	2	1962	2	0.00
21/01/2016	R211 On 04-August-16			Bond Future	137.94	137.9474	137.9365	137.9474	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
21/01/2016	R211 On 04-August-16	137.09	Call	Bond Future	847	1	847	1	0.00
21/01/2016	R211 On 04-August-16	137.07	Call	Bond Future	867	1	867	1	0.00
21/01/2016	R211 On 04-August-16	137.08	Call	Bond Future	857	1	857	1	0.00
21/01/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R212 On 04-February-16			Bond Future	140.07	139.9180	140.0653	139.9180	1,005.00
21/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	5935	6	5935	6	0.00
21/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	5945	6	5945	6	0.00
21/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	5925	6	5925	6	0.00
21/01/2016	R212 On 05-May-16			Bond Future	142.56	142.4080	142.5570	142.4080	914.00
21/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2443	3	2443	3	0.00
21/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2433	3	2433	3	0.00
21/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2453	3	2453	3	0.00
21/01/2016	R212 On 04-August-16			Bond Future	143.38	143.2318	143.3817	143.2318	0.00
21/01/2016	R212 On 04-August-16	142.44	Call	Bond Future	942	1	942	1	0.00
21/01/2016	R212 On 04-August-16	142.43	Call	Bond Future	952	1	952	1	0.00
21/01/2016	R212 On 04-August-16	142.42	Call	Bond Future	962	1	962	1	0.00
21/01/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
21/01/2016	R213 On 04-February-16			Bond Future	9.99	79.8722	9.9887	79.8722	38,041.00
21/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8533	9	8533	9	0.00
21/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	8608	9	8608	9	0.00
21/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8459	9	8459	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
21/01/2016	R213 On 05-May-16			Bond Future	10.07	77.7555	10.0675	77.7555	0.00
21/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	316	0	316	0	0.00
21/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	323	0	323	0	0.00
21/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	330	0	330	0	0.00
21/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9306	10	9306	10	0.00
21/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9373	10	9373	10	0.00
21/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9239	9	9239	9	0.00
21/01/2016	R213 On 04-August-16			Bond Future	10.14	79.2473	10.1369	79.2473	0.00
21/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	1031	1	1031	1	0.00
21/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	1058	1	1058	1	0.00
21/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	1045	1	1045	1	0.00
21/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8660	9	8660	9	0.00
21/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8545	9	8545	9	0.00
21/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8602	9	8602	9	0.00
21/01/2016	R213 On 03-November-16			Bond Future	10.19	77.2897	10.1942	77.2897	0.00
21/01/2016	R213 On 03-November-16	10.20	Call	Bond Future	3349	3	3349	3	0.00
21/01/2016	R213 On 03-November-16	10.19	Call	Bond Future	3319	3	3319	3	0.00
21/01/2016	R213 On 03-November-16	10.18	Call	Bond Future	3289	3	3289	3	0.00
21/01/2016	R213 On 03-November-16	10.19	Put	Bond Future	3345	3	3345	3	0.00
21/01/2016	R213 On 03-November-16	10.20	Put	Bond Future	3314	3	3314	3	0.00
21/01/2016	R213 On 03-November-16	10.18	Put	Bond Future	3376	4	3376	4	0.00
21/01/2016	R214 On 04-February-16			Bond Future	10.18	69.6369	10.1775	69.6369	29,454.00
21/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	24	0	24	0	0.00
21/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	11	0	11	0	0.00
21/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5025	5	5025	5	25.00
21/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	16914	17	16914	17	0.00
21/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	5748	6	5748	6	25.00
21/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17008	17	17008	17	0.00
21/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17102	17	17102	17	0.00
21/01/2016	R214 On 05-May-16			Bond Future	10.25	67.5902	10.2496	67.5902	5,193.00
21/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	376	0	376	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
21/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	392	0	392	0	0.00
21/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	384	0	384	0	0.00
21/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	689	1	689	1	0.00
21/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9185	9	9185	9	0.00
21/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9255	9	9255	9	0.00
21/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9326	9	9326	9	0.00
21/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7259	7	7259	7	0.00
21/01/2016	R214 On 04-August-16			Bond Future	10.31	68.8869	10.3135	68.8869	0.00
21/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1270	1	1270	1	1,300.00
21/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	7246	7	7246	7	6,300.00
21/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1174	1	1174	1	0.00
21/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1205	1	1205	1	0.00
21/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1189	1	1189	1	0.00
21/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	431	0	431	0	1,300.00
21/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3654	4	3654	4	6,300.00
21/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8475	9	8475	9	0.00
21/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8595	9	8595	9	0.00
21/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8240	8	8240	8	0.00
21/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1470	2	1470	2	0.00
21/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3740	4	3740	4	0.00
21/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8534	9	8534	9	0.00
21/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13371	13	13371	13	0.00
21/01/2016	R214 On 03-November-16			Bond Future	10.37	66.9747	10.3666	66.9747	0.00
21/01/2016	R214 On 03-November-16	10.33	Call	Bond Future	3330	3	3330	3	0.00
21/01/2016	R214 On 03-November-16	10.35	Call	Bond Future	3390	3	3390	3	0.00
21/01/2016	R214 On 03-November-16	10.34	Call	Bond Future	3360	3	3360	3	0.00
21/01/2016	R214 On 03-November-16	10.33	Put	Bond Future	3560	4	3560	4	0.00
21/01/2016	R214 On 03-November-16	10.34	Put	Bond Future	3527	4	3527	4	0.00
21/01/2016	R214 On 03-November-16	10.35	Put	Bond Future	3494	4	3494	4	0.00
21/01/2016	R248 On 04-February-16			Bond Future	10.23	89.9150	10.2330	89.9150	59,278.00
21/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	20	0	20	0	0.00
21/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	42	0	42	0	0.00
21/01/2016	R248 On 04-February-16	9.01	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
21/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	6898	7	6898	7	75.00
21/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11290	11	11290	11	0.00
21/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11188	11	11188	11	0.00
21/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11392	11	11392	11	0.00
21/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	5988	6	5988	6	75.00
21/01/2016	R248 On 05-May-16			Bond Future	10.31	87.0912	10.3078	87.0912	2,989.00
21/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	419	0	419	0	0.00
21/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	428	0	428	0	0.00
21/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	438	0	438	0	0.00
21/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12317	12	12317	12	0.00
21/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12410	12	12410	12	0.00
21/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12225	12	12225	12	0.00
21/01/2016	R248 On 04-August-16			Bond Future	10.37	88.7620	10.3744	88.7620	0.00
21/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1392	1	1392	1	0.00
21/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1374	1	1374	1	0.00
21/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1411	1	1411	1	0.00
21/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11235	11	11235	11	0.00
21/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11314	11	11314	11	0.00
21/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11393	11	11393	11	0.00
21/01/2016	R248 On 03-November-16			Bond Future	10.43	86.1080	10.4299	86.1080	0.00
21/01/2016	R248 On 03-November-16	10.39	Call	Bond Future	4218	4	4218	4	0.00
21/01/2016	R248 On 03-November-16	10.38	Call	Bond Future	4181	4	4181	4	0.00
21/01/2016	R248 On 03-November-16	10.37	Call	Bond Future	4143	4	4143	4	0.00
21/01/2016	R248 On 03-November-16	10.38	Put	Bond Future	4577	5	4577	5	0.00
21/01/2016	R248 On 03-November-16	10.39	Put	Bond Future	4535	5	4535	5	0.00
21/01/2016	R248 On 03-November-16	10.37	Put	Bond Future	4619	5	4619	5	0.00